

**SUBMITTAL TO THE BOARD OF SUPERVISORS
COUNTY OF RIVERSIDE, STATE OF CALIFORNIA**



151A

FROM: Don Kent, Treasurer-Tax Collector

SUBMITTAL DATE:
June 13, 2011

SUBJECT: Treasurer's Monthly Disclosure Report on Investments

RECOMMENDED MOTION: That the Board of Supervisors receives and files the Treasurer's "Monthly Disclosure Report on Investments" dated May 2011.

BACKGROUND: The County Treasurer and Tax Collector is submitting the above noted report to the County Board of Supervisors in keeping with Section 53607 of the California Government Code, which requires a quarterly report on the status of investments. The practice has been to provide the Board with a monthly report. The report gives the various statistics on the portfolio as to overall composition, liquidity structure, credit quality on the various securities, and provide several trends on earning performance, average weighted maturity, and the portfolio's "paper loss or gain".

Departmental Concurrence

Don Kent, Treasurer-Tax Collector

FINANCIAL DATA	Current F.Y. Total Cost:	\$	In Current Year Budget:	Yes
	Current F.Y. Net County Cost:	\$ 0	Budget Adjustment:	No
	Annual Net County Cost:	\$ 0	For Fiscal Year:	2010-2011

SOURCE OF FUNDS:	Positions To Be Deleted Per A-30	<input type="checkbox"/>
	Requires 4/5 Vote	<input type="checkbox"/>

C.E.O. RECOMMENDATION:

APPROVE

BY:
Karen L. Johnson

County Executive Office Signature

- Policy
- Consent
- Policy
- Consent

Dep't Recomm.:
Per Exec. Ofc.:

Prev. Agn. Ref.:

District: ALL

Agenda Number:

2.21



County of Riverside *Treasurer's Pooled Investment Fund*

All Data as of May 31, 2011

"Mayday...Mayday...Mayday"

Just like S.O.S., the internationally recognized signal of distress, our economy is sending out Mayday signals, but is anyone listening? Consumer confidence declined to a six-month low as the outlook for business, housing, and the job markets soured; consumer spending accounts for almost 70% of our economic output.

OPEC meets in early June and we will see if they increase oil production, and if not, oil prices could continue to rise along with the tensions that remain unabated in the Middle East and North Africa. With gasoline hovering around \$4 a gallon, well over a dollar a gallon higher than it was a year ago, food prices are also following a similar upward trend. To further exacerbate these problems, poor harvests due to flooding, killer tornadoes and now, a Midwest heat wave will most likely push food prices even higher.

Recent reports showed home prices fell more than projected as the S&P/Case-Shiller 20 city home price index dropped to its lowest level in eight years. Nationally, housing prices decreased 5.1% in the first quarter from the same quarter last year; the index is now at the lowest level since the second quarter of 2002. Additionally, according to Core Logic, 38% of all second mortgages and 18% of first mortgages are now underwater. Second mortgages account for 10% of all mortgages in the U.S. The number is substantially higher here in the Inland Empire.

At a recent speech, Fed Chairman Bernanke stated, "in the residential sector, low home prices and mortgage rates imply that housing is quite affordable by historical

standards; yet, with underwriting standards for home mortgages having tightened considerably, many potential homebuyers are unable to qualify for loans. Uncertainties about job prospects and the future course of house prices have also deterred potential buyers.

Given these constraints on the demand for housing, and with a large inventory of vacant and foreclosed properties overhanging the market, construction of new single-family homes has remained at very low levels, and house prices have continued to fall. The housing sector typically plays an important role in economic recoveries; the depressed state of housing in the United States is a big reason that the current recovery is less vigorous than we would like."

And last, but not least, unemployment. Payrolls for the month grew at their slowest rate in almost a year slipping back to 9.1% for the nation and still over 13% here in the Inland Empire with local and state governments reducing employees as well. Unemployment figures also show an increase in the number of long-term unemployed, those that have been unemployed for 27 weeks or more, rising to 45.1% from 43.4%.

This data points to more tough times ahead for 2011, all of which, at this juncture, is having a negative impact on interest rates.

Don Kent
Treasurer-Tax Collector

Portfolio Statistics

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	Yrs to Maturity	Modified Duration
May	5,606,714,432.23	5,599,489,279.54	7,225,152.69	0.13	0.64	1.25	1.22
April	6,378,137,129.84	6,375,299,751.65	2,837,378.19	0.04	0.60	1.13	1.11
March	5,421,230,535.75	5,429,085,085.58	(7,854,549.83)	(0.14)	0.67	1.26	1.24
February	5,309,842,410.56	5,314,436,486.43	(4,594,075.87)	(0.09)	0.71	1.31	1.28
January	5,815,137,071.46	5,814,715,147.19	421,924.27	0.01	0.66	1.25	1.23
December	6,447,168,191.03	6,449,598,471.47	(2,430,280.44)	(0.04)	0.64	1.20	1.10

*Market values do not include accrued interest.

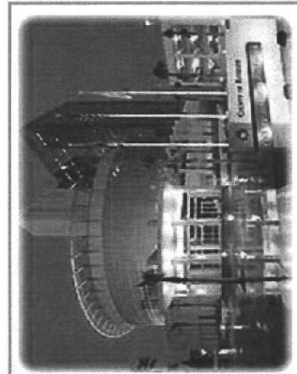
The Treasurer's Pooled Investment Fund is comprised of the County, Schools, Special Districts, and other Discretionary Depositors.

Capital Markets

- Don Kent**
Treasurer-Tax Collector
- Jon Christensen**
Asst. Treasurer-Tax Collector
- Giovane Pizano**
Investment Manager
- Angela Tressler**
Asst. Investment Manager

Investment Objectives

- Safety of Principal
- Liquidity
- Maximum Rate of Return

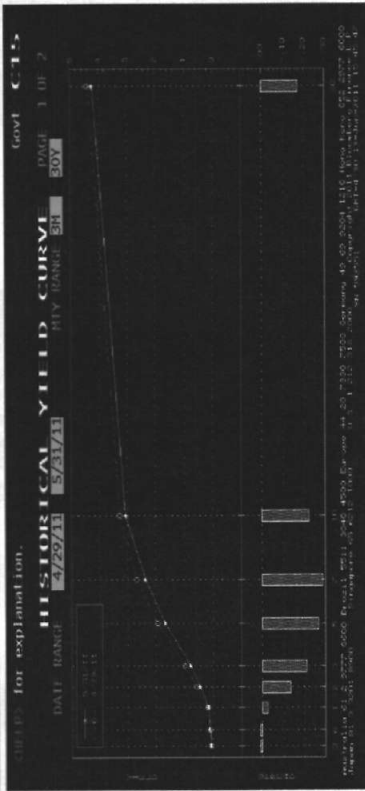


RIVERSIDE COUNTY TREASURER'S POOLED INVESTMENT FUND IS CURRENTLY RATED:

Aaa/MRI BY MOODYS INVESTOR'S SERVICE AND AAA/V1 BY FITCH RATINGS

MARKET Data

Released on:	Indicator	Definition	Consensus	Actual
6/3/2011	Nonfarm Payrolls - M/M change	Nonfarm payroll employment counts the number of paid employees working part-time or full-time in the nation's business and government establishments.	170,000	54,000
6/3/2011	Unemployment Rate	The unemployment rate measures the number of unemployed as a percentage of the labor force.	8.9%	9.1%
5/25/2011	Durable Goods Orders - M/M change	Durable goods orders reflect the new orders placed with domestic manufacturers for immediate and future delivery of factory hard goods. Durable goods orders are a leading indicator of industrial production and capital spending.	-3.0%	-3.6%
5/26/2011	Real Gross Domestic Product - Q/Q change	Gross Domestic Product (GDP) is the broadest measure of aggregate economic activity and encompasses every sector of the economy. GDP is the country's most comprehensive economic scorecard.	2.1%	1.8%
5/31/2011	Consumer Confidence	The Conference Board compiles a survey of consumer attitudes on present economic conditions and expectations of future conditions. Consumer spending drives two-thirds of the economy and if the consumer is not confident, the consumer will not be willing to pull out the big bucks. Consumer spending in turn, affects economic growth.	66.5	60.8
6/2/2011	Factory Orders - M/M change	Factory orders represent the dollar level of new orders for both durable and nondurable goods. All in all, this report tells investors what to expect from the manufacturing sector, a major component of the economy and therefore a major influence on their investments.	-0.9%	-1.2%
5/13/2011	Consumer Price Index - M/M change	The Consumer Price Index is a measure of the average price level of a fixed basket of goods and services purchased by consumers. Monthly changes in the CPI represent the rate of inflation. As the rate of inflation changes and as expectations on inflation change, the markets adjust interest rates.	0.1%	0.2%



Stock Indices*	Value	M/M Change
Dow Jones Indus. Avg (DJIA)	12,569.80	(240.70)
S&P 500 Index	1,345.20	(18.41)
NASDAQ Composite Index	2,835.30	(38.24)

Commodities*	Value	M/M Change
Nymex Crude	\$ 102.70	\$ (11.23)
Gold (USD/OZ)	\$ 1,535.80	\$ (27.90)

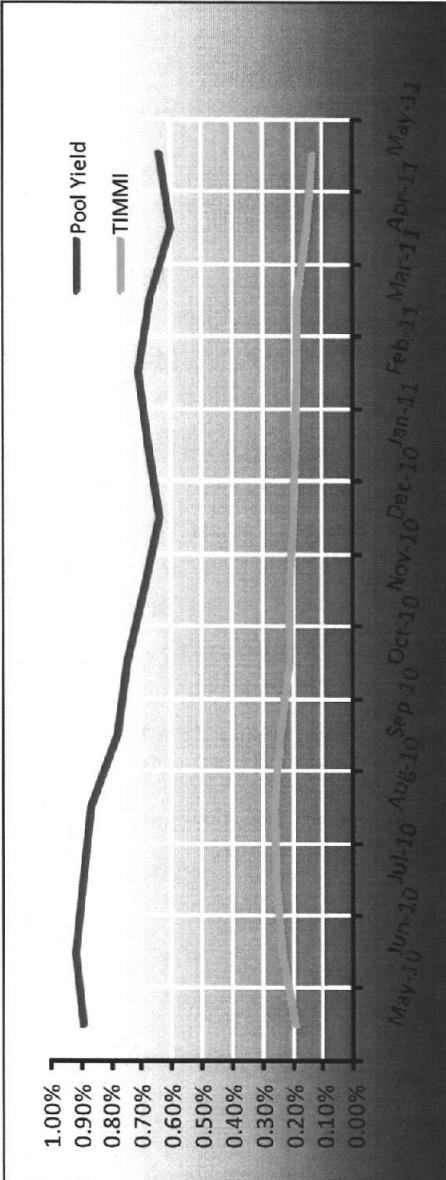
*Source: Bloomberg

Current Fed Funds Target	
Rate: 0.00 - 0.25%*	Probability for FOMC Date
Fed Move	6/22/11
Decrease	58.0%
to 0.00%	42.0%
No Change	0.0%
Increase to 0.50%	0.0%
Increase to 0.75%	0.0%



U.S. Treasuries*		
	Yield (%)	M/M Change (%)
3-Month	0.05	0.01
6-Month	0.11	0.01
12-Month	0.16	(0.03)
2-Year	0.47	(0.13)
3-Year	0.78	(0.21)
5-Year	1.70	(0.27)
7-Year	2.39	(0.29)
10-Year	3.06	(0.23)
30-Year	4.22	(0.17)

TIMMI Benchmark

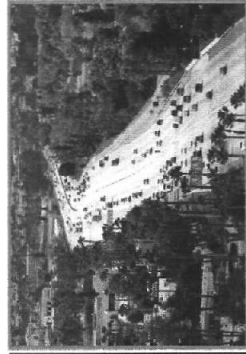


AAA Rated Prime Institutional Money-Market Funds			
Fund	Symbol	7 Day Yield	
Fidelity Prime Institutional MMF	FIPXX	0.16%	
Federated Prime Obligations Fund	POIXX	0.11%	
Wells Fargo Advantage Heritage	WFJXX	0.12%	
Morgan Stanley Institutional Prime Liquidity Fund	MPFXX	0.12%	
BlackRock Prime Cash Fund	BPIXX	0.15%	

The Treasurer's Institutional Money Market Index (TIMMI) is compiled and reported by the Riverside County Treasurer's Capital Markets division. It is a composite index derived from five AAA rated prime institutional money market funds. Similar to the Treasurer's Office, prime money market funds invest in a diversified portfolio of U.S. dollar denominated money market instruments including U.S. Treasuries, government agencies, commercial paper, certificates of deposits, repurchase agreements, etc. TIMMI is currently comprised of the five multi billion dollar funds listed above.

CASH Flow

Month	Monthly Receipts	Monthly Disbursements	Difference	Required Maturated Investments	Balance	Actual Investments Maturing	Available to Invest > 1 Year
06/2011	878.82	1,350.00	(471.18)	247.03	224.15	622.85	
07/2011	1,008.18	995.64	12.54		12.54	307.14	
08/2011	547.80	725.41	(177.61)	165.07	0.00	333.00	
09/2011	738.85	863.69	(124.84)	124.84	0.00	299.94	
10/2011	730.00	820.00	(90.00)	90.00	0.00	260.00	
11/2011	840.22	689.85	150.37		150.37	15.00	
12/2011	1,811.69	843.57	968.12		1,118.49	25.00	
01/2012	842.93	1,339.48	(496.55)		621.94	550.00	
02/2012	425.00	921.25	(496.25)		125.69	289.96	
03/2012	941.20	792.95	148.25		273.94	76.00	
04/2012	1,404.16	733.64	670.52		944.46	60.00	
05/2012	746.26	1,035.89	(289.63)		654.83	427.85	
TOTALS	10,915.11	11,111.37	(196.26)	626.94	3,266.74	4,972.56	
			11.20%	58.34%	88.80%		

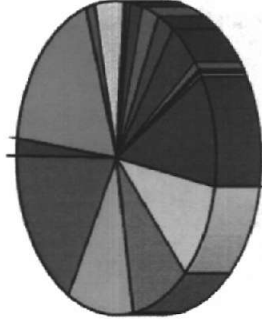


◀ The Pooled Investment Fund cash flow requirements are based upon a 12 month historical cash flow model. Based upon projected cash receipts and maturing investments, there are sufficient funds to meet future cash flow disbursements over the next 12 months.

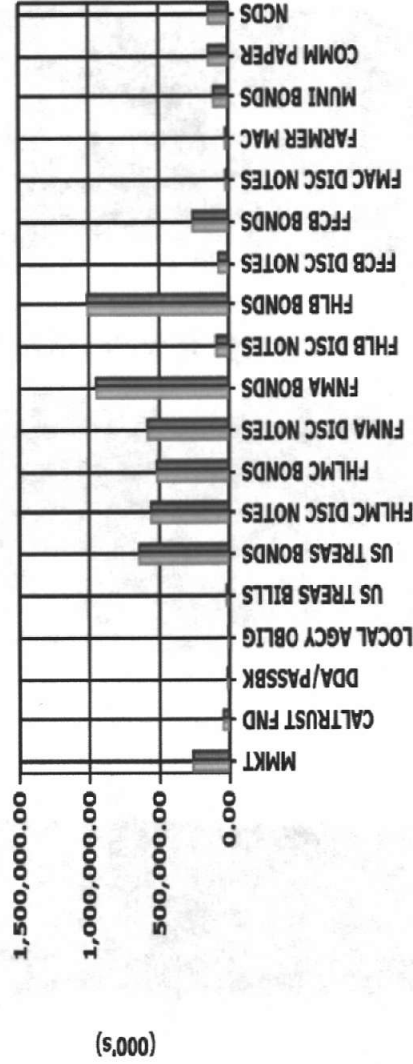
ASSET Allocation

Assets (000's)	Scheduled	Scheduled	Market	Mkt/ Sch	Yield	WAL (Yr)	Mat (Yr)
MMKT	270,000.00	270,000.00	270,000.00	100.00%	0.15%	.003	.003
CALTRUST FND	54,000.00	54,000.00	54,000.00	100.00%	0.51%	.003	.003
DDA/PASSBK	20,000.00	20,000.00	20,000.00	100.00%	0.06%	.003	.003
LOCAL AGCY OBLIG	610.00	610.00	610.00	100.00%	1.11%	9.049	9.049
US TREAS BONDS	25,000.00	24,952.79	24,980.00	100.11%	0.22%	.696	.696
US TREAS BILLS	650,000.00	653,072.27	652,969.50	99.98%	0.36%	.845	.845
FHLMC DISC NOTES	570,000.00	568,893.75	569,890.63	100.18%	0.25%	.243	.243
FHLMC BONDS	523,081.00	523,596.36	524,491.98	100.17%	1.04%	1.444	2.272
FNMA DISC NOTES	595,000.00	593,812.10	594,623.44	100.14%	0.23%	.505	.505
FNMA BONDS	958,590.00	959,285.26	961,627.42	100.24%	1.10%	1.229	2.367
FHFB DISC NOTES	100,000.00	99,794.50	99,985.07	100.19%	0.27%	.297	.297
FHFB BONDS	1,017,205.00	1,018,762.31	1,020,566.94	100.18%	0.87%	1.136	1.765
FFCB DISC NOTES	82,000.00	81,826.13	81,947.81	100.15%	0.26%	.506	.506
FFCB BONDS	263,655.00	264,534.07	264,864.57	100.12%	0.86%	1.322	1.483
FMAC DISC NOTES	25,000.00	24,946.77	24,953.13	100.03%	0.21%	.959	.959
FARMER MAC	27,102.00	27,469.82	27,158.89	98.87%	1.00%	1.636	1.636
MUNI BONDS	114,025.00	114,165.46	114,165.46	100.00%	0.79%	.686	.686
COMM PAPER	150,000.00	149,767.69	149,879.61	100.07%	0.29%	.300	.300
NCDS	150,000.00	150,000.00	150,000.00	100.00%	0.25%	.354	.354
Totals (000's):	5,595,268.00	5,599,489.28	5,606,714.43	100.13%	0.64%	.852	1.246

SCHEDULED PAR %



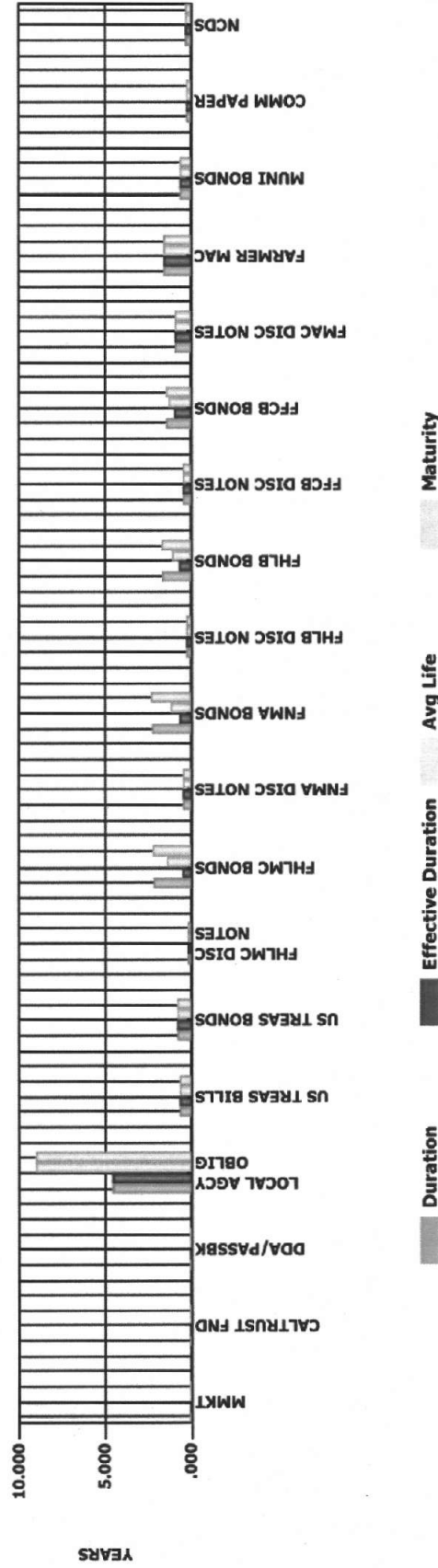
- MMKT - 5%
- CALTRUST FND - 1%
- CAL/PASSBK - 0%
- LOCAL AGCY OBLIG - 0%
- US TREAS BILLS - 0%
- US TREAS BONDS - 12%
- FHLMC DISC NOTES - 10%
- FHLMC BONDS - 9%
- FNMA DISC NOTES - 11%
- FNMA BONDS - 17%
- FHFB DISC NOTES - 2%
- FHFB BONDS - 18%
- FFCB DISC NOTES - 1%
- FFCB BONDS - 5%
- FMAC DISC NOTES - 0%
- FARMER MAC - 0%
- MUNI BONDS - 2%
- COMM PAPER - 3%
- NCDS - 3%



Scheduled Book Market

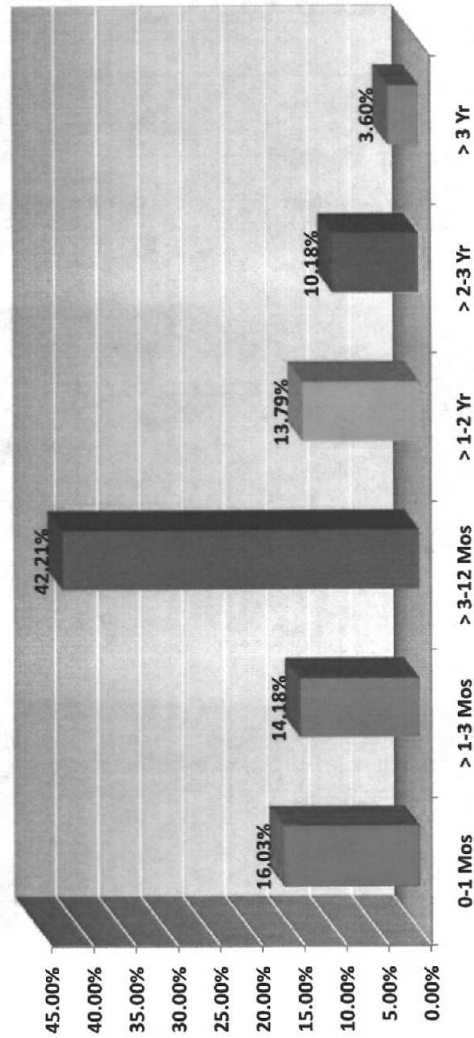
MATURITY Analysis

Assets (000's)	Scheduled Par	Duration (Yr)	Effective Duration	WAL (Yr)	Mat (Yr)
MMKT	270,000.00	.003	.003	.003	.00
CALTRUST FND	54,000.00	.003	.003	.003	.00
DDA/PASSBK	20,000.00	.003	.003	.003	.00
LOCAL AGCY OBLIG	610.00	4.595	4.595	9.049	9.05
US TREAS BILLS	25,000.00	.695	.695	.696	.70
US TREAS BONDS	650,000.00	.840	.840	.845	.85
FHLMC DISC NOTES	570,000.00	.242	.242	.243	.24
FHLMC BONDS	523,081.00	2.229	.538	1.444	2.27
FNMA DISC NOTES	595,000.00	.504	.504	.505	.50
FNMA BONDS	958,590.00	2.323	.711	1.229	2.37
FHLB DISC NOTES	100,000.00	.297	.297	.297	.30
FHLB BONDS	1,017,205.00	1.726	.732	1.136	1.76
FFCB DISC NOTES	82,000.00	.506	.506	.506	.51
FFCB BONDS	263,655.00	1.465	1.012	1.322	1.48
FMAC DISC NOTES	25,000.00	.958	.958	.959	.96
FARMER MAC	27,102.00	1.623	1.623	1.636	1.64
MUNI BONDS	114,025.00	.677	.677	.686	.69
COMM PAPER	150,000.00	.300	.300	.300	.30
NCDS	150,000.00	.354	.354	.354	.35
Totals (000's):	5,595,268.00	1.225	.589	.852	1.25



AVERAGE LIFE Distribution

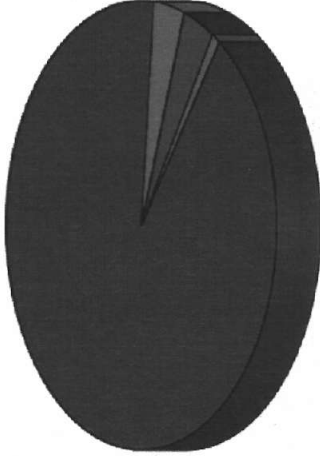
Scheduled Par (000's)	0-1 Mos	> 1-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-3 Yr	> 3 Yr	Totals (000's)
MMKT	270,000.00	0.00	0.00	0.00	0.00	0.00	270,000.00
CALTRUST FND	54,000.00	0.00	0.00	0.00	0.00	0.00	54,000.00
DDA/PASSBK	20,000.00	0.00	0.00	0.00	0.00	0.00	20,000.00
LOCAL AGCY OBLIG	0.00	0.00	0.00	0.00	0.00	610.00	610.00
US TREAS BILLS	0.00	0.00	25,000.00	0.00	0.00	0.00	25,000.00
US TREAS BONDS	30,000.00	0.00	325,000.00	295,000.00	0.00	0.00	650,000.00
FHLMC DISC NOTES	70,000.00	400,000.00	100,000.00	0.00	0.00	0.00	570,000.00
FHLMC BONDS	64,930.00	55,000.00	78,030.00	139,121.00	161,000.00	25,000.00	523,081.00
FNMA DISC NOTES	40,000.00	75,000.00	480,000.00	0.00	0.00	0.00	595,000.00
FNMA BONDS	123,290.00	25,000.00	400,800.00	135,000.00	205,000.00	69,500.00	958,590.00
FHLB DISC NOTES	0.00	0.00	100,000.00	0.00	0.00	0.00	100,000.00
FHLB BONDS	134,915.00	187,190.00	410,200.00	40,000.00	148,700.00	96,200.00	1,017,205.00
FFCB DISC NOTES	0.00	25,000.00	57,000.00	0.00	0.00	0.00	82,000.00
FFCB BONDS	24,950.00	13,000.00	60,000.00	105,705.00	50,000.00	10,000.00	263,655.00
FMAC DISC NOTES	0.00	0.00	25,000.00	0.00	0.00	0.00	25,000.00
FARMER MAC	0.00	4,602.00	0.00	22,500.00	0.00	0.00	27,102.00
MUNI BONDS	30,000.00	8,645.00	35,750.00	34,500.00	5,130.00	0.00	114,025.00
COMM PAPER	35,000.00	0.00	115,000.00	0.00	0.00	0.00	150,000.00
NCDS	0.00	0.00	150,000.00	0.00	0.00	0.00	150,000.00
Totals (000's):	897,085.00	793,437.00	2,361,780.00	771,826.00	569,830.00	201,310.00	5,595,268.00
%	16%	14%	42%	14%	10%	4%	100%
Cumulative %	16%	30%	72%	86%	96%	100%	



CREDIT *Quality*

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	5,129,381.00	5,133,379.54	5,140,797.35	100.14%	0.65%
Aa1	205,195.00	205,305.16	205,305.16	100.00%	0.50%
Aa2	207,980.00	207,777.99	207,889.91	100.05%	0.33%
NR	52,712.00	53,026.59	52,722.01	99.43%	0.62%
Totals (000's):	5,595,268.00	5,599,489.28	5,606,714.43	100.13%	0.64%

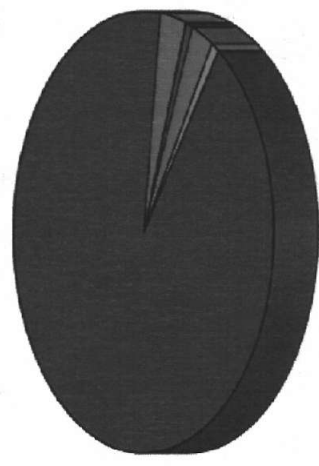
BOOK %



Aaa - 92%
 Aa1 - 4%
 Aa2 - 4%
 NR - 1%

S&P (000's)	Par	Book	Market	MKT/Book	Yield
AAA	5,164,381.00	5,168,332.03	5,175,768.91	100.14%	0.65%
AA+	178,755.00	178,710.39	178,803.23	100.05%	0.55%
AA	49,420.00	49,420.27	49,420.27	100.00%	0.49%
AA-	150,000.00	150,000.00	150,000.00	100.00%	0.25%
NR	52,712.00	53,026.59	52,722.01	99.43%	0.62%
Totals (000's):	5,595,268.00	5,599,489.28	5,606,714.43	100.13%	0.64%

BOOK %



AAA - 92%
 AA+ - 3%
 AA - 4%
 AA- - 1%
 NR - 1%

Treasurer's Pooled Investment Fund

Month End Portfolio Holdings													
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity		
MMKT													
POIXX	FEDERATED PRIME	06/01/2011	.114	.114	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.003	.003		
WFJXX	WELLS FARGO HERITAGE	06/01/2011	.135	.135	55,000,000.00	55,000,000.00	100.000000	55,000,000.00	0.00	.003	.003		
BPTXX	BLACKROCK	06/01/2011	.154	.154	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.003	.003		
FIPXX	FIDELITY MMF	06/01/2011	.165	.165	140,000,000.00	140,000,000.00	100.000000	140,000,000.00	0.00	.003	.003		
			.152	.152	270,000,000.00	270,000,000.00	100.000000	270,000,000.00	0.00	.003	.003		
CALTRUST FND													
CLTR	CALTRUST SHT TERM FUND	06/01/2011	.510	.510	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	0.00	.003	.003		
			.510	.510	54,000,000.00	54,000,000.00	100.000000	54,000,000.00	0.00	.003	.003		
DDA/PASSBK													
CASH	UBOC MANAGED RATE	06/01/2011	.062	.062	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.003	.003		
			.062	.062	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.003	.003		
LOCAL AGCY OBLIG													
LAO	US DIST COURTHOUS	06/15/2020	1.106	1.106	610,000.00	610,000.00	100.000000	610,000.00	0.00	4.570	9.049		
			1.106	1.106	610,000.00	610,000.00	100.000000	610,000.00	0.00	4.570	9.049		
US TREAS BILLS													
9127953C3	U.S. TREASURY BILL	02/09/2012	.220	.220	25,000,000.00	24,952,791.67	99.920000	24,980,000.00	27,208.33	.694	.694		
			.220	.220	25,000,000.00	24,952,791.67	99.920000	24,980,000.00	27,208.33	.694	.694		
US TREAS BONDS													
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.910	15,000,000.00	14,990,625.00	100.480000	15,072,000.00	81,375.00	.661	.671		
912828LF5	U.S. TREASURY BOND	06/30/2011	1.125	.379	20,000,000.00	20,148,437.50	100.080000	20,016,000.00	-132,437.50	.082	.082		
912828LF5	U.S. TREASURY BOND	06/30/2011	1.125	.375	10,000,000.00	10,074,609.38	100.080000	10,080,000.00	-66,609.38	.082	.082		
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.410	10,000,000.00	10,069,140.63	100.530000	10,053,000.00	-16,140.63	.746	.751		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.401	10,000,000.00	10,066,601.56	100.480000	10,048,000.00	-18,601.56	.663	.671		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.412	10,000,000.00	10,063,671.88	100.480000	10,048,000.00	-15,671.88	.663	.671		
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.399	10,000,000.00	10,058,593.75	100.520000	10,052,000.00	-6,937.50	.996	1.003		
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.383	10,000,000.00	10,060,937.50	100.520000	10,052,000.00	-8,937.50	.996	1.003		
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.470	10,000,000.00	10,042,968.75	100.520000	10,052,000.00	9,031.25	.996	1.003		
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.487	10,000,000.00	10,022,265.63	100.410000	10,041,000.00	18,734.37	1.076	1.085		
912828NQ9	U.S. TREASURY BOND	07/31/2012	.625	.512	10,000,000.00	10,019,140.63	100.440000	10,044,000.00	24,859.37	1.159	1.170		
912828NQ9	U.S. TREASURY BOND	07/31/2012	.625	.455	15,000,000.00	15,043,359.38	100.440000	15,066,000.00	22,640.62	1.159	1.170		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.332	20,000,000.00	15,096,679.69	100.480000	15,072,000.00	-24,679.69	.663	.671		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.340	20,000,000.00	20,125,000.00	100.480000	20,096,000.00	-29,000.00	.663	.671		
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.418	20,000,000.00	20,099,218.75	100.520000	20,104,000.00	4,781.25	.996	1.003		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.366	15,000,000.00	15,088,476.57	100.480000	15,072,000.00	-16,476.57	.663	.671		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.304	10,000,000.00	10,056,640.63	100.480000	10,048,000.00	-8,640.63	.663	.671		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.321	10,000,000.00	10,054,687.50	100.480000	10,048,000.00	-6,687.50	.663	.671		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.339	20,000,000.00	20,103,906.25	100.480000	20,096,000.00	-7,906.25	.663	.671		
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.485	20,000,000.00	20,068,750.00	100.520000	20,104,000.00	35,250.00	.996	1.003		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.335	10,000,000.00	10,052,343.75	100.480000	10,048,000.00	-4,343.75	.663	.671		
912828M00	U.S. TREASURY BOND	05/31/2012	.875	.316	15,000,000.00	15,078,515.63	100.520000	15,078,000.00	-515.63	.997	1.003		
912828NE6	U.S. TREASURY BOND	02/29/2012	.875	.259	15,000,000.00	15,086,718.75	100.530000	15,079,500.00	-7,218.75	.747	.751		
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.349	20,000,000.00	20,095,312.50	100.520000	20,104,000.00	8,687.50	.996	1.003		
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.385	15,000,000.00	15,045,703.13	100.410000	15,061,500.00	15,796.87	1.077	1.085		
912828NQ9	U.S. TREASURY BOND	02/29/2012	.875	.257	15,000,000.00	15,086,718.75	100.530000	15,079,500.00	-7,218.75	.747	.751		
912828M06	U.S. TREASURY BOND	07/31/2012	.875	.400	15,000,000.00	15,045,703.13	100.440000	15,066,000.00	20,296.87	1.160	1.170		
912828M00	U.S. TREASURY BOND	02/29/2012	.875	.255	20,000,000.00	20,115,625.00	100.530000	20,106,000.00	-9,625.00	.747	.751		
912828M01	U.S. TREASURY BOND	03/31/2012	1.000	.282	15,000,000.00	15,109,570.31	100.670000	15,100,500.00	-9,070.31	.830	.836		
912828M01	U.S. TREASURY BOND	12/31/2011	1.000	.250	15,000,000.00	15,084,960.94	100.500000	15,075,000.00	-9,960.94	.586	.586		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.262	20,000,000.00	20,103,125.00	100.480000	20,096,000.00	-7,125.00	.664	.671		
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.413	15,000,000.00	15,039,843.75	100.410000	15,061,500.00	21,656.25	1.076	1.085		
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.379	15,000,000.00	15,065,039.06	100.520000	15,078,000.00	12,960.94	.996	1.003		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.260	15,000,000.00	15,077,343.75	100.480000	15,072,000.00	-5,343.75	.664	.671		
912828M06	U.S. TREASURY BOND	01/31/2012	.875	.262	20,000,000.00	20,102,343.75	100.480000	20,096,000.00	-6,343.75	.664	.671		

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
912828MQ0	U.S. TREASURY BOND	02/29/2012	.875	.281	20,000,000.00	20,108,593.75	100.530000	20,106,000.00	-2,593.75	.747	.751
912828MQ0	U.S. TREASURY BOND	02/29/2012	.875	.287	25,000,000.00	25,131,835.94	100.530000	25,132,500.00	664.06	.747	.751
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.324	25,000,000.00	25,089,843.75	100.410000	25,102,500.00	12,656.25	1.077	1.085
912828NE6	U.S. TREASURY BOND	05/31/2012	.750	.292	10,000,000.00	10,050,000.00	100.520000	10,052,000.00	2,000.00	.997	1.003
912828NS5	U.S. TREASURY BOND	06/30/2012	.625	.294	20,000,000.00	20,076,562.50	100.410000	20,082,000.00	5,437.50	1.085	1.085
912828NQ9	U.S. TREASURY BOND	07/31/2012	.625	.304	15,000,000.00	15,059,765.63	100.440000	15,066,000.00	6,234.37	1.160	1.170
912828PH7	U.S. TREASURY BOND	08/31/2012	.375	.342	15,000,000.00	15,006,445.31	100.140000	15,021,000.00	14,554.69	1.245	1.255
912828NX4	U.S. TREASURY BOND	09/30/2012	.375	.327	10,000,000.00	10,006,640.63	100.140000	10,014,000.00	7,359.37	1.328	1.337
			.794	.356	650,000,000.00	653,072,265.69	100.456846	652,969,500.00	-102,765.69	.838	.845
FHLMC DISC NOTES											
313396HM8	FHLMC DISC NOTE	06/29/2011	.440	.442	20,000,000.00	19,911,511.11	100.000000	20,000,000.00	88,488.89	.079	.079
313396HM8	FHLMC DISC NOTE	06/29/2011	.260	.261	50,000,000.00	49,893,472.22	100.000000	50,000,000.00	106,527.78	.079	.079
313396KF9	FHLMC DISC NOTE	08/10/2011	.290	.291	50,000,000.00	49,867,486.11	100.000000	50,000,000.00	132,513.89	.194	.195
313396KE2	FHLMC DISC NOTE	08/09/2011	.290	.291	50,000,000.00	49,870,305.56	100.000000	50,000,000.00	129,694.44	.191	.192
313396JB0	FHLMC DISC NOTE	07/13/2011	.240	.240	50,000,000.00	49,904,000.00	100.000000	50,000,000.00	96,000.00	.117	.118
313396JY0	FHLMC DISC NOTE	08/03/2011	.250	.251	50,000,000.00	49,892,708.33	100.000000	50,000,000.00	107,291.67	.175	.175
313396JB0	FHLMC DISC NOTE	07/13/2011	.230	.230	50,000,000.00	49,928,763.89	100.000000	50,000,000.00	71,236.11	.117	.118
313396JH7	FHLMC DISC NOTE	07/19/2011	.240	.240	50,000,000.00	49,923,666.67	100.000000	50,000,000.00	76,333.33	.134	.134
313396KN2	FHLMC DISC NOTE	08/17/2011	.240	.240	50,000,000.00	49,916,333.33	100.000000	50,000,000.00	83,666.67	.213	.214
313396JQ7	FHLMC DISC NOTE	07/26/2011	.240	.240	50,000,000.00	49,924,000.00	100.000000	50,000,000.00	76,000.00	.153	.153
313396NE9	FHLMC DISC NOTE	10/20/2011	.140	.140	50,000,000.00	49,961,500.00	99.968750	49,984,375.00	22,875.00	.388	.389
313396WZ2	FHLMC DISC NOTE	05/18/2012	.200	.200	50,000,000.00	49,900,000.00	99.812500	49,906,250.00	6,250.00	.965	.967
			.245	.246	570,000,000.00	568,893,747.22	99.980811	569,890,625.00	996,877.78	.242	.242
FHLMC BONDS											
3133XRCW8	FHLMC 2Yr	06/24/2011	3.375	1.108	5,000,000.00	5,229,900.00	100.187500	5,009,375.00	-220,525.00	.065	.066
3128XBPZ2	FHLMC	06/01/2011	1.125	.694	5,000,000.00	5,032,500.00	100.000000	5,000,000.00	-32,500.00	.003	.003
3137EACG2	FHLMC	01/09/2013	1.375	1.407	10,000,000.00	9,990,300.00	101.562500	10,156,250.00	165,950.00	1.574	1.614
3128XBPZ2	FHLMC	06/01/2011	1.125	.546	4,930,000.00	4,971,855.70	100.000000	4,930,000.00	-41,855.70	.003	.003
3134G1KL7	FHLMC 3YrNc1Yr	07/12/2013	1.500	1.500	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.061	2.118
3134G1GQ1	FHLMC	08/28/2012	1.000	.709	5,000,000.00	5,029,450.00	100.843750	5,042,187.50	12,737.50	1.230	1.247
3134G1GQ1	FHLMC	08/28/2012	1.000	.732	10,000,000.00	10,061,850.00	100.843750	10,084,375.00	22,525.00	1.230	1.247
3134G1GQ1	FHLMC	08/28/2012	1.000	.699	5,000,000.00	5,030,400.00	100.843750	5,042,187.50	11,787.50	1.230	1.247
3134G1GQ1	FHLMC	11/18/2013	1.400	1.400	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.412	2.471
3133FAXP1	FHLMC 5YrNc1Yr	08/15/2015	1.000	1.061	5,000,000.00	4,985,250.00	100.250000	5,012,500.00	27,250.00	4.096	4.211
3137EACL1	FHLMC	10/28/2013	.875	.937	5,000,000.00	4,990,300.00	100.312500	5,015,625.00	25,325.00	2.375	2.414
3134G1SG0	FHLMC 3.5YrNc6Mo	03/03/2014	1.250	1.250	5,000,000.00	5,000,000.00	100.531250	5,026,562.50	26,562.50	2.693	2.759
3134G1SD7	FHLMC 2.5YrNc6Mo	03/07/2013	.950	.950	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.744	1.770
3134G1LSY1	FHLMC 5YrNc6Mo	09/16/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	4.182	4.299
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1ITP9	FHLMC 3Yr	09/24/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.271	2.321
3134G1VCS	FHLMC 3.5YrNc6Mo	03/28/2014	1.350	1.350	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.757	2.827
3134G1UD4	FHLMC 3YrNc6Mo	09/30/2013	1.250	1.253	10,000,000.00	9,999,000.00	100.062500	10,006,250.00	7,250.00	2.288	2.337
3134G1UD4	FHLMC 3YrNc6Mo	09/30/2013	1.250	1.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.288	2.337
3134G1UD4	FHLMC 3YrNc6Mo	09/30/2013	1.250	1.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.288	2.337

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3134G1W7	FHLMC	11/26/2012	.515	.470	5,000,000.00	5,004,700.00	100.218750	5,010,937.50	6,237.50	1.479	1.493
3134G1WE0	FHLMC 5YrNc6Mo	10/28/2015	1.375	1.375	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.258	4.414
3134G1WH3	FHLMC 3.5YrNc6Mo	04/28/2014	1.200	1.200	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	2.847	2.912
3134G1WE0	FHLMC 5YrNc6Mo	10/28/2015	1.375	1.375	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.258	4.414
3134G1XG4	FHLMC 2YrNc6Mo	10/29/2012	.500	.500	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.404	1.416
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.411	1.427
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.411	1.427
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.411	1.427
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.411	1.427
3134G1XH2	FHLMC 2YrNc6Mo	11/02/2012	.600	.600	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.411	1.427
3134G1WA8	FHLMC 2YrNc3Mo	10/25/2013	1.125	1.142	5,000,000.00	4,997,500.00	100.125000	5,006,250.00	8,750.00	2.359	2.405
3134G1WA8	FHLMC 3YrNc3Mo	10/25/2013	1.125	1.142	5,000,000.00	4,997,500.00	100.125000	5,006,250.00	8,750.00	2.359	2.405
3137EACK3	FHLMC 2.2Yr	07/27/2012	1.125	.514	10,102,700.00	10,102,700.00	100.906250	10,090,625.00	-12,075.00	1.144	1.159
3134G1ZC1	FHLMC 2.5YrNc6Mo	05/23/2013	.625	.645	5,000,000.00	4,997,500.00	100.093750	5,004,687.50	7,187.50	1.962	1.981
3134G1AB7	FHLMC 2YrNc6Mo	12/03/2012	.750	.763	15,000,000.00	14,996,250.00	100.000000	15,000,000.00	3,750.00	1.489	1.512
3134G1B60	FHLMC 3YrNc3Mo	12/09/2013	1.250	1.253	10,000,000.00	9,999,000.00	100.031250	10,003,125.00	4,125.00	2.461	2.529
3134G1D35	FHLMC 3YrNc1Mo	12/20/2013	1.050	1.050	15,000,000.00	15,000,000.00	100.125000	15,018,750.00	18,750.00	2.501	2.559
3134G1C69	FHLMC 2.5YrNc6Mo	06/20/2013	.850	.850	15,000,000.00	15,000,000.00	100.031250	15,004,687.50	4,687.50	2.023	2.058
3134G1D68	FHLMC 2.5YrNc6Mo	06/21/2013	1.000	1.000	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	2.021	2.060
3134G1E34	FHLMC 2.75YrNc1Mo	09/23/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.280	2.318
3134G1G40	FHLMC 3YrNc3Mo	12/23/2013	1.350	1.350	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.494	2.567
3137EACR8	FHLMC 3Yr	02/25/2014	1.374	1.374	5,000,000.00	5,000,000.00	101.375000	5,068,750.00	68,750.00	2.664	2.742
3134G1W75	FHLMC 3YrNc6Mo	01/28/2014	1.500	1.500	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.584	2.666
3134G1Z80	FHLMC 3YrNc6Mo	02/11/2014	1.500	1.500	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.650	2.704
3137EACR8	FHLMC 3Yr	02/25/2014	1.375	1.465	10,000,000.00	9,973,100.00	101.375000	10,137,500.00	164,400.00	2.742	2.704
3134G1Z80	FHLMC 3YrNc6Mo	02/11/2014	1.500	1.500	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.620	2.704
3134G1I31	FHLMC 3.5YrNc6Mo	08/22/2014	1.700	1.700	10,000,000.00	10,000,000.00	100.281250	10,028,125.00	28,125.00	3.111	3.230
3134G1D52	FHLMC 5YrNc6Mo	03/09/2016	2.500	2.500	5,000,000.00	5,000,000.00	100.562500	5,028,125.00	28,125.00	4.448	4.778
3134G1K38	FHLMC 1.25YrNc6Mo	05/24/2013	1.000	1.027	5,000,000.00	4,997,000.00	100.437500	5,021,875.00	24,875.00	1.956	1.984
3134G1VH4	FHLMC 3Yr	10/07/2013	1.150	1.213	13,000,000.00	12,979,200.00	100.312500	13,040,625.00	61,425.00	2.308	2.356
3134G2AP7	FHLMC 2.5YrNc3MoB	09/30/2013	.750	.750	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	2.313	2.337
3134G1WS9	FHLMC 2YrNc6Mo	10/12/2012	.600	.600	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.355	1.370
3134G2AL6	FHLMC 1.5YrNc6Mo	09/21/2012	.625	.625	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.297	1.312
3134G1V66	FHLMC 2Yr	10/30/2012	.625	.650	5,000,000.00	4,998,000.00	100.375000	5,018,750.00	20,750.00	1.405	1.419
3134G2DS8	FHLMC 5YrNc6MoB	04/21/2016	2.250	2.250	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	4.594	4.896
3134G1K38	FHLMC 2.25YrNc6MoE	05/24/2013	1.000	1.000	10,000,000.00	10,000,000.00	100.437500	10,043,750.00	43,750.00	1.956	1.984
3134G2AL6	FHLMC 1.5YrNc3MoB	09/21/2012	.625	.632	5,030,000.00	5,029,497.00	100.125000	5,036,287.50	6,790.50	1.297	1.312
3134G2CJ9	FHLMC 3.5YrNc3MoB	10/15/2014	1.000	1.000	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	3.304	3.378
3134G1ZC1	FHLMC 2.5YrNc6MoB	05/23/2013	.625	.737	5,000,000.00	4,988,500.00	100.093750	5,004,687.50	16,187.50	1.961	1.981
3134G2FW7	FHLMC 2.5YrNc3MoB	11/19/2013	1.200	1.202	5,000,000.00	4,999,750.00	100.156250	5,007,812.50	8,062.50	2.422	2.474
3134G2CL4	FHLMC 3Yr	04/29/2014	1.350	1.160	5,000,000.00	5,027,800.00	101.093750	5,054,687.50	26,887.50	2.845	2.915
3134G2GU0	FHLMC 4YrNc3MoB	05/26/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	3.989	3.989
3137EACP2	FHLMC 2Yr	11/30/2012	.375	.385	14,118,881.85	14,118,881.85	100.000000	14,121,000.00	2,118.15	1.494	1.504
3134G2HQ8	FHLMC 5YrNc6MoB	05/25/2016	2.000	2.011	5,000,000.00	4,997,500.00	100.375000	5,018,750.00	21,250.00	4.719	4.989
3134G2HE5	FHLMC 3YrNc6MoE	05/23/2014	1.250	1.250	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	2.981	2.981
3134G2HQ8	FHLMC 5YrNc6MoB	05/25/2016	2.000	2.005	5,000,000.00	4,998,750.00	100.375000	5,018,750.00	20,000.00	4.719	4.989
3137EACL1	FHLMC 3Yr	10/28/2013	.875	.790	11,000,000.00	11,022,330.00	100.312500	11,034,375.00	12,045.00	2.377	2.414
			1.100	1.045	523,081,000.00	523,596,364.55	100.269743	524,491,975.00	895,610.45	2.216	2.272
FNMA DISC NOTES											
313588HN8	FNMA DISC NOTE	06/30/2011	.240	.240	40,000,000.00	39,917,600.00	100.000000	40,000,000.00	82,400.00	.082	.082
313588KF1	FNMA DISC NOTE	08/10/2011	.290	.291	25,000,000.00	24,930,722.22	100.000000	25,000,000.00	69,277.78	.194	.195
313588KN4	FNMA DISC NOTE	08/17/2011	.290	.291	25,000,000.00	24,929,312.50	100.000000	25,000,000.00	70,687.50	.213	.214
313588TR7	FNMA DISC NOTE	07/27/2011	.270	.271	25,000,000.00	24,939,437.50	100.000000	25,000,000.00	60,562.50	.156	.156

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313588LC7	FNMA DISC NOTE	08/31/2011	.290	.291	50,000,000.00	49,859,027.78	100.000000	50,000,000.00	140,972.22	.251	.252
313588LS2	FNMA DISC NOTE	09/14/2011	.250	.251	50,000,000.00	49,882,986.11	100.000000	50,000,000.00	117,013.89	.289	.290
313588MJ1	FNMA DISC NOTE	09/30/2011	.250	.251	25,000,000.00	24,938,888.89	99.968750	24,992,187.50	53,298.61	.334	.334
313588ST3	FNMA DISC NOTE	02/06/2012	.210	.210	50,000,000.00	49,912,500.00	99.906250	49,953,125.00	40,625.00	.686	.688
313588TA3	FNMA DISC NOTE	02/13/2012	.210	.210	50,000,000.00	49,910,458.33	99.906250	49,953,125.00	42,666.67	.705	.707
313588RX5	FNMA DISC NOTE	01/17/2012	.190	.190	100,000,000.00	99,852,750.00	99.906250	99,906,250.00	53,500.00	.631	.633
313588SN6	FNMA DISC NOTE	02/01/2012	.213	.210	50,000,000.00	49,914,250.00	99.906250	49,953,125.00	38,875.00	.672	.674
313588RH0	FNMA DISC NOTE	01/03/2012	.180	.180	50,000,000.00	49,934,000.00	99.937500	49,968,750.00	34,750.00	.593	.595
313588WJ0	FNMA DISC NOTE	05/03/2012	.200	.200	25,000,000.00	24,950,000.00	99.812500	24,953,125.00	3,125.00	.924	.926
313588WH4	FNMA DISC NOTE	05/02/2012	.200	.200	30,000,000.00	29,940,166.67	99.812500	29,943,750.00	3,583.33	.921	.923
			.226	.227	595,000,000.00	593,812,100.00	99.936712	594,623,437.50	811,337.50	.503	.504
FNMA BONDS											
3136F94P5	FNMA 3Yr	01/30/2012	2.000	1.573	10,100,000.00	10,107,000.00	101.125000	10,112,500.00	5,500.00	.654	.668
31398AZN5	FNMA	11/23/2011	1.000	1.117	5,000,000.00	4,987,900.00	100.406250	5,020,312.50	32,412.50	.479	.482
31398AC26	FNMA 3YrNcl.5Yr	12/28/2012	1.750	1.750	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.536	1.581
31398AF23	FNMA 3YrNcl.6Mo1x	02/08/2013	1.800	1.809	10,000,000.00	9,997,500.00	100.281250	10,028,125.00	30,625.00	1.645	1.696
31398AS45	FNMA 3YrNcl1Yr	06/24/2013	2.000	2.000	15,000,000.00	15,000,000.00	100.093750	15,014,062.50	14,062.50	1.995	2.068
31398AS45	FNMA 3YrNcl1Yr	06/24/2013	2.000	2.000	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	1.995	2.068
31398AXX5	FNMA	11/03/2011	1.215	.750	10,000,000.00	10,065,500.00	100.468750	10,046,875.00	-18,625.00	.426	.427
31398AV90	FNMA 3YrNcl2Yr	07/16/2013	1.300	1.317	5,000,000.00	4,997,500.00	100.968750	5,048,437.50	50,937.50	2.079	2.129
31398AW32	FNMA 3YrNcl1Yr	07/19/2013	1.375	1.378	10,000,000.00	9,999,000.00	100.125000	10,012,500.00	13,500.00	2.085	2.137
31398AW32	FNMA 3YrNcl1Yr	07/19/2013	1.375	1.378	10,000,000.00	9,999,000.00	100.125000	10,012,500.00	13,500.00	2.085	2.137
31398AW32	FNMA 3YrNcl1Yr	07/19/2013	1.375	1.375	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.085	2.137
31398AW32	FNMA 3YrNcl1Yr	07/19/2013	1.375	1.375	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.085	2.137
3136FMV35	FNMA 5YrNcl6Mo	07/21/2015	1.500	1.500	2,000,000.00	2,000,000.00	100.218750	2,004,375.00	4,375.00	3.977	4.142
3136FM2P8	FNMA 5YrNcl6Mo	07/28/2015	1.500	1.500	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	3.997	4.162
3136FM3D4	FNMA 5YrNcl1Mo	07/28/2015	1.500	1.521	5,000,000.00	4,995,000.00	100.250000	5,012,500.00	17,500.00	3.996	4.162
3136FM3Z5	FNMA 5YrNcl6Mo	08/11/2015	1.500	1.500	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	4.033	4.200
3136FM3Z5	FNMA 5YrNcl6Mo	08/11/2015	1.500	1.500	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	4.033	4.200
3136FM7D0	FNMA 5YrNcl1.5Yr	08/17/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.625000	5,031,250.00	31,250.00	4.102	4.216
3136PFAF4	FNMA	11/23/2012	.800	.800	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	1.466	1.485
3136PFAF4	FNMA	11/23/2012	.800	.800	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.466	1.485
3136PFAF4	FNMA	11/23/2012	.800	.800	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.466	1.485
31398A3N0	FNMA	09/24/2012	.625	.700	5,000,000.00	4,992,300.00	100.437500	5,021,875.00	29,575.00	1.301	1.321
31398A3A8	FNMA	09/03/2013	1.050	1.058	5,000,000.00	4,998,750.00	100.625000	5,031,250.00	32,500.00	2.218	2.263
31398A3D2	FNMA 3YrNcl1Mo	09/09/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.232	2.279
31398A3D2	FNMA 3YrNcl1Mo	09/09/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.232	2.279
31398A3D2	FNMA 3YrNcl1Mo	09/09/2013	1.125	1.125	10,000,000.00	10,000,000.00	100.218750	10,021,875.00	21,875.00	2.232	2.279
31398A3D2	FNMA 3YrNcl1Mo	09/09/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.232	2.279
3136PPEL7	FNMA 3YrNcl6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.500000	5,025,000.00	25,000.00	2.235	2.279
31398A3D2	FNMA 3YrNcl1Yr	09/09/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	2.232	2.279
3136PPEL7	FNMA 3YrNcl6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.500000	5,025,000.00	25,000.00	2.235	2.279
3136PPEL7	FNMA 3YrNcl6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.500000	5,025,000.00	25,000.00	2.235	2.279
3136PPEL7	FNMA 3YrNcl6Mo	09/09/2013	1.050	1.084	5,000,000.00	4,995,000.00	100.500000	5,025,000.00	30,000.00	2.234	2.279
3136PPEL7	FNMA 3YrNcl6Mo	09/09/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.500000	5,025,000.00	25,000.00	2.235	2.279
31398A3N0	FNMA	09/24/2012	.625	.704	5,000,000.00	4,992,000.00	100.437500	5,021,875.00	29,875.00	1.305	1.321
31398A3L4	FNMA 3YrNcl6Mo	09/17/2013	1.125	1.132	5,000,000.00	4,999,000.00	101.031250	5,051,562.50	52,562.50	2.254	2.301
31398A3L4	FNMA 3YrNcl6Mo	09/17/2013	1.125	1.125	10,000,000.00	10,000,000.00	101.031250	10,103,125.00	103,125.00	2.254	2.301
3136PFGV3	FNMA 5YrNcl6Mo	09/17/2015	1.250	1.250	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	4.158	4.301
31398A3L4	FNMA 3YrNcl6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.031250	5,051,562.50	51,562.50	2.254	2.301
31398A3L4	FNMA 3YrNcl6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.031250	5,051,562.50	51,562.50	2.254	2.301
31398A3L4	FNMA 3YrNcl6Mo	09/17/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.031250	5,051,562.50	51,562.50	2.254	2.301
3136PFGA9	FNMA 3YrNcl2Mo	09/20/2013	1.000	1.017	5,000,000.00	4,997,500.00	100.468750	5,023,437.50	25,937.50	2.266	2.310
3136PPEX1	FNMA 3.25YrNcl6Mo	12/17/2013	1.125	1.141	5,000,000.00	4,997,500.00	100.562500	5,028,125.00	30,625.00	2.489	2.551

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

CUSIP	Description	Maturity		Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity	
		Date	Coupon								Duration	Maturity
31398A3R1	FNMA 3.5YrNC6Mo	03/21/2014	1.350	1.350	5,000,000.00	5,000,000.00	100.687500	5,034,375.00	34,375.00	2.737	2.737	2.808
31398A4A7	FNMA 3Yr	09/27/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.279	2.279	2.329
31398A4A7	FNMA 3YrNC1Mo	09/27/2013	1.200	1.200	10,000,000.00	10,000,000.00	100.250000	10,025,000.00	25,000.00	2.279	2.279	2.329
31398A4A7	FNMA 3YrNC1Mo	09/27/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.279	2.279	2.329
31398A4A7	FNMA 3YrNC1Mo	09/27/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.279	2.279	2.329
3136FP1F2	FNMA 5YrNC6Mo	09/29/2015	1.500	1.500	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	4.165	4.165	4.334
31398A4H5	FNMA	04/04/2012	1.000	.410	10,000,000.00	10,088,900.00	100.625000	10,062,500.00	-26,400.00	.837	.837	.847
31398A4D1	FNMA 3YrNC6Mo	09/30/2013	1.250	1.250	10,000,000.00	10,000,000.00	100.625000	10,062,500.00	62,500.00	2.288	2.288	2.337
31398A4D1	FNMA 3YrNC6Mo	09/30/2013	1.250	1.250	5,000,000.00	5,000,000.00	100.625000	5,031,250.00	31,250.00	2.288	2.288	2.337
31398A4H2	FNMA 3YrNC6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.968750	5,048,437.50	48,437.50	2.312	2.312	2.359
31398A4H2	FNMA 3YrNC6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.968750	5,048,437.50	48,437.50	2.312	2.312	2.359
31398A4H2	FNMA 3YrNC6Mo	10/08/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.968750	5,048,437.50	48,437.50	2.312	2.312	2.359
3136FPNM5	FNMA 5YrNC6Mo	10/15/2015	1.250	1.250	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.336	2.336	2.478
31398A5H1	FNMA 3YrNC1Mo	11/04/2013	.875	.885	3,049,085.00	3,049,085.00	99.687500	3,040,468.75	-8,616.25	2.393	2.393	2.433
3136FPST5	FNMA 3YrNC1Mo	10/25/2013	.750	.750	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	2.372	2.372	2.405
3136FPST5	FNMA 3YrNC1Mo	10/25/2013	.750	.750	10,000,000.00	10,000,000.00	99.968750	9,996,875.00	-3,125.00	2.372	2.372	2.405
31398A4P71	FNMA 2.2Yr	06/22/2012	1.250	.348	10,000,000.00	10,145,800.00	101.031250	10,103,125.00	-42,675.00	1.047	1.047	1.063
31398A4T77	FNMA 2.2Yr	07/30/2012	1.125	.403	10,000,000.00	10,124,000.00	100.937500	10,093,750.00	-30,250.00	1.153	1.153	1.167
31398A5V0	FNMA 2Yr	11/01/2012	.550	.625	15,000,000.00	15,000,000.00	100.125000	15,018,750.00	18,750.00	1.409	1.409	1.425
31398A5V0	FNMA 2Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	1.430	1.430	1.447
31398A5V0	FNMA 2Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	1.430	1.430	1.447
31398A4T77	FNMA 2.2Yr	07/30/2012	1.125	.458	10,000,000.00	10,114,300.00	100.937500	10,093,750.00	-20,550.00	1.153	1.153	1.167
3136FPST1	FNMA 3.5YrNC1Mo	04/25/2014	1.000	1.025	5,000,000.00	4,995,700.00	99.812500	4,990,625.00	-5,075.00	2.848	2.848	2.904
31398A5S7	FNMA 3YrNC1Yr	11/15/2013	.900	.900	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.422	2.422	2.463
31398A5S7	FNMA 3YrNC1Yr	11/15/2013	.900	.900	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	2.422	2.422	2.463
3136FPQ14	FNMA 3YrNC6Mo	04/15/2013	.875	.875	5,000,000.00	5,000,000.00	100.937500	5,004,687.50	4,687.50	1.851	1.851	1.877
3136FPV80	FNMA 5YrNC6Mo	11/16/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	4.348	4.348	4.466
3136FPV80	FNMA 5YrNC6Mo	11/16/2015	1.000	1.005	2,499,375.00	2,499,375.00	100.187500	2,504,687.50	5,312.50	4.348	4.348	4.466
31398A5V0	FNMA 3YrNC1Yr	11/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	1.430	1.430	1.447
3136FPVC8	FNMA 5YrNC6Mo	11/19/2013	1.250	1.250	5,000,000.00	5,000,000.00	99.968750	4,998,437.50	-1,562.50	4.329	4.329	4.474
31398A5Z1	FNMA 3YrNC6Mo	11/19/2013	.800	.800	10,000,000.00	10,000,000.00	99.781250	9,978,125.00	-21,875.00	2.474	2.474	2.474
31398A5Z1	FNMA 3YrNC6Mo	11/19/2013	.800	.800	5,000,000.00	5,000,000.00	99.781250	4,989,062.50	-10,937.50	2.437	2.437	2.474
31398A6G2	FNMA 3YrNC1Yr	11/22/2013	.750	.750	5,000,000.00	5,000,000.00	99.937500	4,996,875.00	-3,125.00	2.447	2.447	2.482
31398A5Y4	FNMA 3YrNC6Mo	11/26/2013	1.000	1.000	5,000,000.00	5,000,000.00	99.906250	4,995,312.50	-4,687.50	2.449	2.449	2.493
3136FPX00	FNMA 4Yr	11/26/2014	1.050	1.050	10,000,000.00	10,000,000.00	99.593750	9,959,375.00	-40,625.00	3.414	3.414	3.493
31398A6J6	FNMA 2YrNC6Mo	12/27/2012	.550	.642	5,000,000.00	4,990,500.00	100.031250	5,001,562.50	11,062.50	1.559	1.559	1.578
31398A6L1	FNMA 3YrNC1Mo	11/29/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.457	2.457	2.501
31398A6L1	FNMA 3YrNC1Mo	11/29/2013	1.000	1.053	4,992,250.00	4,992,250.00	100.125000	5,006,250.00	14,000.00	2.457	2.457	2.501
31398A6L1	FNMA 3YrNC1Mo	11/29/2013	1.000	1.085	10,000,000.00	9,975,000.00	100.125000	10,012,500.00	37,500.00	2.456	2.456	2.501
31398A6J6	FNMA 2YrNC6Mo	12/27/2012	.550	.701	10,000,000.00	9,969,000.00	100.031250	10,003,125.00	34,125.00	1.559	1.559	1.578
31398A6L1	FNMA 3YrNC1Mo	11/29/2013	1.000	1.085	5,000,000.00	4,987,500.00	100.125000	5,006,250.00	18,750.00	2.456	2.456	2.501
31398A6K3	FNMA 3YrNC1Mo	11/29/2013	.800	.800	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.465	2.465	2.501
31398A6J6	FNMA 2YrNC6Mo	12/27/2012	.550	.550	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.560	1.560	1.578
3136FPB63	FNMA 2YrNC7Mo	12/02/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	2.447	2.447	2.510
3136FPB63	FNMA 3YrNC6Mo	12/02/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	2.447	2.447	2.510
3136FPB63	FNMA 3YrNC6Mo	12/02/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	2.447	2.447	2.510
3136FPST1	FNMA 3.5YrNC1Mo	04/25/2014	1.000	1.212	5,000,000.00	4,964,950.00	99.812500	4,990,625.00	25,675.00	2.846	2.846	2.904
31398A6N7	FNMA 2YrNC6Mo	12/06/2012	.750	.750	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	1.497	1.497	1.521
31398A6N7	FNMA 2YrNC6Mo	12/06/2012	.750	.750	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.497	1.497	1.521
3136FPZD2	FNMA 4YrNC2Mo	12/03/2014	1.125	1.125	10,000,000.00	10,000,000.00	100.000000	9,959,375.00	-40,625.00	3.409	3.409	3.512
31398A6U1	FNMA 1YrNC6Mo	12/09/2013	1.100	1.226	8,000,000.00	7,970,400.00	100.031250	8,002,500.00	32,100.00	2.466	2.466	2.529
3136FPQ92	FNMA 2YrNC6Mo	12/13/2012	.700	.700	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.518	1.518	1.540

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3136FPE94	FNMA 3YrNC1Yr	12/13/2013	1.050	1.074	25,000,000.00	24,982,500.00	100.437500	25,109,375.00	126,875.00	2.481	2.540
3136FPL88	FNMA 3YrNC1Yr	12/16/2013	1.200	1.200	7,750,000.00	7,750,000.00	100.093750	7,757,265.63	7,265.63	2.482	2.548
3136FPE78	FNMA 5YrNC6Mo	12/16/2015	1.500	1.510	5,000,000.00	4,997,500.00	100.062500	5,003,125.00	5,625.00	4.345	4.548
3136FPG68	FNMA 2.5YrNC1Yr	05/16/2013	.800	.800	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	1.939	1.962
3136FPL88	FNMA 3YrNC1Yr	12/16/2013	1.200	1.200	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	2.482	2.548
31398A6Y3	FNMA 3YrNC6Mo	12/20/2013	1.250	1.250	10,000,000.00	10,000,000.00	100.312500	10,003,125.00	3,125.00	2.491	2.559
31398A6Y3	FNMA 3YrNC6Mo	12/20/2013	1.250	1.250	5,000,000.00	5,000,000.00	100.312500	5,001,562.50	1,562.50	2.491	2.559
3136FPK97	FNMA 3YrNC6Mo	12/23/2013	1.250	1.300	5,000,000.00	5,000,000.00	100.312500	5,001,562.50	1,562.50	2.497	2.567
3136FPN78	FNMA 3YrNC1Yr	12/27/2013	1.250	1.250	25,000,000.00	25,000,000.00	100.125000	25,031,250.00	31,250.00	2.510	2.578
3136FPF50	FNMA 3.5YrNC6Mo	06/27/2014	1.500	1.500	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	2.973	3.077
3136FPN78	FNMA 3YrNC1Yr	12/27/2013	1.250	1.250	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	2.510	2.578
31398A7A4	FNMA 3YrNC1Yr	12/30/2013	1.300	1.300	5,000,000.00	5,000,000.00	100.500000	5,025,000.00	25,000.00	2.519	2.586
3136FPW60	FNMA 3YrNC1Yr	12/30/2013	1.254	1.254	5,000,000.00	5,000,000.00	100.500000	5,025,000.00	25,000.00	2.521	2.586
3136FPV95	FNMA 3.5YrNC1Yr	07/03/2014	1.700	1.700	10,000,000.00	10,000,000.00	100.718750	10,071,875.00	71,875.00	2.976	3.093
31398A7H9	FNMA 2YrNC6Mo	01/07/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.577	1.608
3136FPV38	FNMA 3.5YrNC6Mo	07/07/2014	1.750	1.750	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.577	3.104
3136FPV46	FNMA 3YrNC1Yr	01/13/2014	1.420	1.420	20,000,000.00	20,000,000.00	100.562500	20,112,500.00	112,500.00	2.546	2.625
31398A7M8	FNMA 2YrNC6Mo	01/18/2013	.930	.930	5,000,000.00	5,000,000.00	100.062500	5,003,125.00	3,125.00	1.609	1.638
3136FP3X3	FNMA 2.25YrNC6Mo	05/03/2013	1.000	1.000	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	1.898	1.926
3136FPB63	FNMA 3YrNC6Mo	12/02/2013	1.125	1.304	10,238,550.00	10,238,550.00	100.000000	10,290,000.00	51,450.00	2.445	2.510
3136FPE29	FNMA 3YrNC6Mo	06/07/2013	1.000	1.021	5,000,000.00	4,997,500.00	100.000000	5,000,000.00	2,500.00	2.022	2.022
3136FP6X0	FNMA 5Yr	02/04/2016	.303	.324	10,000,000.00	9,990,000.00	99.031250	9,903,125.00	-86,875.00	4.634	4.685
3135G0AM5	FNMA 3YrNC1Yr	01/27/2014	1.000	1.000	5,000,000.00	5,000,000.00	100.375000	5,018,750.00	18,750.00	2.605	2.663
3136FRCU5	FNMA 3YrNC6Mo	03/21/2014	1.625	1.625	10,000,000.00	10,000,000.00	100.343750	10,034,375.00	34,375.00	2.724	2.808
3136FRDY6	FNMA 3YrNC6MoE	03/28/2014	1.600	1.600	10,000,000.00	10,000,000.00	100.343750	10,034,375.00	34,375.00	2.744	2.827
3136FRD1	FNMA 3.5YrNC6MoE	09/29/2014	1.875	1.875	10,000,000.00	10,000,000.00	100.468750	10,046,875.00	46,875.00	3.202	3.334
3136FPLC9	FNMA 2Yr	10/30/2012	.500	.550	15,000,000.00	14,988,000.00	100.062500	15,009,375.00	21,375.00	1.406	1.419
3136FPLC9	FNMA 2Yr	10/30/2012	.500	.557	10,000,000.00	9,991,000.00	100.062500	10,006,250.00	15,250.00	1.406	1.419
31398A3K6	FNMA 4Yr	03/14/2014	1.250	1.278	5,000,000.00	4,996,000.00	100.937500	5,046,875.00	50,875.00	2.722	2.789
3136FRGK3	FNMA 3.25YrNC1YrE	07/25/2014	1.700	1.700	5,000,000.00	5,000,000.00	101.031250	5,051,562.50	51,562.50	3.037	3.153
31398A5W8	FNMA 3Yr	12/18/2013	.750	1.194	5,000,000.00	4,941,950.00	99.781250	4,989,062.50	47,112.50	2.504	2.553
3136FPLC9	FNMA 2YrNC	10/30/2012	.500	.473	5,000,000.00	5,002,000.00	100.062500	5,003,125.00	1,125.00	1.407	1.419
31398AVZ2	FNMA 5Yr	03/13/2014	2.750	1.128	10,000,000.00	10,454,500.00	105.187500	10,518,750.00	64,250.00	2.671	2.786
3136FRKM4	FNMA 4.25YrNC1YrE	08/24/2015	2.000	2.000	5,000,000.00	5,000,000.00	100.875000	5,043,750.00	43,750.00	4.016	4.236
31398A5Z1	FNMA 3Yr	11/19/2013	.800	.870	5,000,000.00	4,991,250.00	99.781250	4,989,062.50	-2,187.50	2.436	2.474
					958,590,000.00	959,285,260.00	100.316864	961,627,421.88	2,342,161.88	2.309	2.367
FHLB DISC NOTES											
313384L56	FHLB DISC NOTE	09/14/2011	.270	.271	50,000,000.00	49,898,000.00	99.985417	49,992,708.33	94,708.33	.289	.290
313384LX5	FHLB DISC NOTE	09/19/2011	.270	.271	50,000,000.00	49,896,500.00	99.984722	49,992,361.11	95,861.11	.303	.304
					100,000,000.00	99,794,500.00	99.985070	99,985,069.44	190,569.44	.296	.297
FHLB BONDS											
3133XRC65	FHLB 3Yr	06/10/2011	3.375	3.532	10,825,000.00	10,777,108.36	100.093750	10,835,148.44	58,040.08	.027	.027
3133XTX44	FHLB	07/27/2011	1.625	1.671	5,000,000.00	4,995,250.00	100.250000	5,012,500.00	17,250.00	.155	.156
3133XTX44	FHLB	07/27/2011	1.625	1.671	10,000,000.00	9,990,500.00	100.250000	10,025,000.00	34,500.00	.155	.156
3133XU7J6	FHLB 2Yr	07/18/2011	1.125	1.251	5,000,000.00	4,987,800.00	100.125000	5,006,250.00	18,450.00	.131	.132
3133XUD91	FHLB 3YrNC2Yr1X	08/10/2012	2.050	2.101	10,000,000.00	9,985,500.00	100.312500	10,031,250.00	45,750.00	1.164	1.197
3133XVNT4	FHLB 3Yr	12/14/2011	1.750	1.612	5,000,000.00	5,020,050.00	102.031250	5,101,562.50	81,512.50	1.498	1.542
3133XVZ1	FHLB 1.5YrNC6Mo1X	06/10/2011	.625	.625	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.027	.027
3133XWKU2	FHLB 2.5Yr	06/08/2012	1.375	1.212	5,000,000.00	5,017,100.00	101.125000	5,056,250.00	39,150.00	1.003	1.025
31331JFT5	FHLB 1.5Yr	09/01/2011	.680	.809	5,000,000.00	4,991,000.00	100.125000	5,006,250.00	15,250.00	.254	.254
3133XXTU1	FHLB 2.25Yr	07/12/2012	1.260	1.260	5,000,000.00	5,000,000.00	101.062500	5,053,125.00	53,125.00	1.098	1.118

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
3133XVHD0	FHBL	06/14/2013	1.625	1.198	15,000,000.00	15,185,100.00	102.218750	15,332,812.50	147,712.50	1.984	2.041
313370E07	FHBL	04/02/2012	.750	.750	5,000,000.00	5,000,000.00	100.406250	5,020,312.50	20,312.50	.831	.841
3133XVW47	FHBL	03/09/2012	1.125	.886	10,000,000.00	10,040,000.00	100.687500	10,068,750.00	28,750.00	.766	.775
3133XVH5	FHBL 5YrNcl.5Yr	07/06/2015	1.500	1.500	10,000,000.00	10,000,000.00	100.875000	10,087,500.00	87,500.00	3.936	4.101
3133XVU9	FHBL	01/17/2012	.800	.800	35,000,000.00	35,000,000.00	100.343750	35,120,312.50	120,312.50	.623	.633
3133XVYZ8	FHBL	06/30/2011	.500	.406	8,140,000.00	8,142,488.80	100.031250	8,142,543.75	-4,945.05	.082	.082
3133XVWEZ	FHBL	07/08/2011	.750	.466	8,890,000.00	8,915,158.70	100.062500	8,895,556.25	-19,602.45	.104	.104
3133703Y2	FHBL	01/09/2012	.625	.625	10,000,000.00	10,000,000.00	100.250000	10,025,000.00	25,000.00	.602	.611
3133XVZC2	FHBL	01/13/2012	.670	.650	25,000,000.00	25,007,500.00	100.187500	25,046,875.00	39,375.00	.613	.622
3133XVZC2	FHBL	01/13/2012	.670	.670	15,000,000.00	15,000,000.00	100.187500	15,028,125.00	28,125.00	.613	.622
3133XVZC2	FHBL	01/13/2012	.670	.670	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	.613	.622
3133XVZ24	FHBL	06/27/2011	.500	.406	10,000,000.00	10,008,900.00	100.031250	10,003,125.00	-5,775.00	.074	.074
3133702W7	FHBL 3YrNm1.5Mo	07/12/2013	1.400	1.400	5,000,000.00	5,000,000.00	100.625000	5,031,250.00	31,250.00	2.065	2.118
313370B62	FHBL 1Yr	07/28/2011	.450	.450	10,000,000.00	10,006,000.00	100.062500	10,012,500.00	6,500.00	.158	.159
313370B62	FHBL 1Yr	07/28/2011	.450	.415	10,000,000.00	10,003,460.00	100.062500	10,006,250.00	2,790.00	.158	.159
313370B36	FHBL	01/30/2012	.650	.550	10,000,000.00	10,014,900.00	100.281250	10,028,125.00	13,225.00	.660	.668
313370B36	FHBL	01/30/2012	.650	.506	5,000,000.00	5,010,650.00	100.281250	5,014,062.50	3,412.50	.661	.668
3133XVW35	FHBL 1.5Yr	12/21/2011	.750	.446	10,000,000.00	10,040,757.70	100.312500	10,031,250.00	-9,507.70	.552	.559
313370T46	FHBL 3Yr	08/28/2013	.875	.851	5,000,000.00	5,003,500.00	100.531250	5,026,562.50	23,062.50	2.211	2.247
313370T84	FHBL 3Yr	07/29/2013	.850	.840	5,000,000.00	5,001,442.61	100.562500	5,028,125.00	26,682.39	2.133	2.164
3133706G8	FHBL	01/13/2012	.625	.420	10,000,000.00	10,027,900.80	100.187500	10,018,750.00	-9,150.80	.614	.622
313370T11	FHBL 3YrNcl1Mo	09/09/2013	1.000	1.051	5,000,000.00	4,992,500.00	100.187500	5,009,375.00	16,875.00	2.236	2.279
3133XVZC2	FHBL	01/13/2012	.670	.642	10,000,000.00	10,032,800.00	100.187500	10,018,750.00	-14,050.00	.614	.622
3133XVWU2	FHBL 2Yr	06/08/2012	1.375	.642	10,000,000.00	10,126,900.00	101.125000	20,037,500.00	-7,500.00	1.006	1.025
3133706G8	FHBL	01/13/2012	.625	.455	20,000,000.00	20,045,000.00	100.187500	20,037,500.00	-7,500.00	.614	.622
313370B72	FHBL 1.5Yr	01/25/2012	.600	.385	10,000,000.00	10,028,700.00	100.250000	10,025,000.00	-3,700.00	.647	.655
3133XVZC2	FHBL	01/13/2012	.670	.375	10,000,000.00	10,038,500.00	100.187500	10,018,750.00	-19,750.00	.614	.622
313370Z18	FHBL 1.5Yr	03/27/2012	.500	.500	5,000,000.00	5,000,000.00	100.218750	5,010,937.50	10,937.50	.819	.825
3133XVP3	FHBL 2.2Yr	05/18/2012	1.125	.459	10,000,000.00	10,108,600.00	100.843750	10,084,375.00	-24,225.00	.959	.967
3133XVP3	FHBL 2.2Yr	05/18/2012	1.125	.453	10,000,000.00	10,109,600.00	100.843750	10,084,375.00	-25,225.00	.959	.967
3133712G0	FHBL 5YrNcl3Mo	09/29/2015	1.250	1.276	10,000,000.00	9,987,500.00	100.093750	10,009,375.00	21,875.00	4.191	4.334
313370Y44	FHBL 3YrNcl6Mo	09/30/2013	1.200	1.200	15,000,000.00	15,000,000.00	100.062500	15,009,375.00	9,375.00	2.290	2.337
313370Y44	FHBL 3YrNcl6Mo	09/30/2013	1.200	1.200	10,000,000.00	10,000,000.00	100.062500	10,006,250.00	6,250.00	2.290	2.337
3133XVY58	FHBL 1.75Yr	03/30/2012	.750	.411	11,000,000.00	11,055,770.00	100.406250	11,044,687.50	-11,082.50	.830	.833
3133XVWU2	FHBL 2Yr	06/08/2012	1.375	.370	5,000,000.00	5,081,600.00	101.125000	5,056,250.00	-25,350.00	1.007	1.025
313371CX2	FHBL 3.25YrNcl3Mo	01/27/2014	1.050	1.050	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	2.603	2.663
313371EE2	FHBL 3.25YrNcl3Mo	01/27/2014	.850	.910	5,000,000.00	4,990,500.00	99.843750	4,992,187.50	1,687.50	2.612	2.663
3133XVP3	FHBL 2.2Yr	05/18/2012	1.125	.342	10,000,000.00	10,119,200.00	100.843750	10,084,375.00	-34,825.00	.959	.967
313371PM2	FHBL 2.6Yr	06/26/2013	.500	.590	10,000,000.00	9,976,500.00	99.906250	9,990,625.00	14,125.00	2.055	2.074
3133XVP3	FHBL 2.2Yr	05/18/2012	1.125	.445	20,000,000.00	20,206,000.00	100.843750	20,168,750.00	-37,250.00	.959	.967
313371PE0	FHBL 3YrNcl3Mo	11/18/2013	.800	.800	5,000,000.00	5,000,000.00	100.093750	5,004,687.50	4,687.50	2.434	2.471
313371KX3	FHBL 3YrNcl3Mo	11/18/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.187500	5,009,375.00	9,375.00	2.427	2.471
313371UC8	FHBL 3.2Yr	12/27/2013	.875	.934	10,000,000.00	9,982,000.00	100.218750	10,021,875.00	39,875.00	2.528	2.578
3133XVP3	FHBL 2.2Yr	05/18/2012	1.125	.485	10,000,000.00	10,095,500.00	100.843750	10,084,375.00	-11,125.00	.959	.967
313371N11	FHBL 5YrNcl3Mo	11/23/2015	1.250	1.250	10,000,000.00	10,000,000.00	100.312500	10,031,250.00	31,250.00	4.341	4.485
313371P67	FHBL 5YrNcl3Mo	11/25/2015	1.300	1.300	15,000,000.00	15,000,000.00	100.375000	15,056,250.00	56,250.00	4.341	4.490
313371A11	FHBL 3YrNcl3Mo	12/09/2013	1.100	1.100	6,200,000.00	6,200,000.00	100.000000	6,200,000.00	0.00	2.468	2.529
313371TR7	FHBL 3YrNcl6Mo	12/09/2013	1.000	1.017	5,000,000.00	4,997,500.00	100.000000	5,000,000.00	2,500.00	2.473	2.529
313371U53	FHBL 5YrNcl3Mo	12/10/2015	1.500	1.500	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	4.328	4.532
313371N77	FHBL 5YrNcl6Mo	11/19/2015	1.000	1.343	5,000,000.00	4,918,900.00	100.000000	5,000,000.00	81,100.00	4.348	4.474

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313372685	FHLB 5YrNC3Mo	12/30/2015	2.125	2.125	11,200,000.00	11,200,000.00	100.156250	11,217,500.00	17,500.00	4.308	4.586
313372685	FHLB 4Yr	02/04/2015	.213	.213	15,000,000.00	15,000,000.00	99.156250	14,873,437.50	-126,562.50	3.685	3.685
313372554	FHLB 5YrNC3Mo	03/10/2016	2.000	2.000	7,700,000.00	7,700,000.00	100.062500	7,704,812.50	4,812.50	4.513	4.781
313372020	FHLB 1YrNC3Mo	03/14/2012	.460	.463	10,000,000.00	9,999,700.00	100.000000	10,000,000.00	300.00	.789	.860
313372019	FHLB 1YrNC3Mo	04/09/2012	.425	.425	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.853	.860
313372019	FHLB 5Yr	06/18/2015	.809	.376	5,000,000.00	5,091,325.00	101.093750	5,054,687.50	-36,637.50	3.977	4.052
313372015	FHLB 4YrNC3MoB	03/30/2015	1.125	1.125	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	3.735	3.833
313372016	FHLB 5YrNC3MoB	03/30/2016	2.250	2.250	7,200,000.00	7,200,000.00	100.187500	7,213,500.00	13,500.00	4.539	4.836
313372014	FHLB 3Yr	03/14/2014	2.375	1.404	5,000,000.00	5,140,200.00	104.125000	5,026,250.00	66,050.00	2.682	2.789
313372013	FHLB 2.25YrNC3MoB	06/28/2013	1.000	1.079	6,039,412.50	6,039,412.50	100.062500	6,053,781.25	14,368.75	2.051	2.079
313372016	FHLB 5YrNC3MoB	03/30/2016	2.000	2.000	10,000,000.00	10,000,000.00	100.156250	10,015,625.00	15,625.00	4.571	4.836
313372013	FHLB 2.5Yr	09/26/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.750000	5,037,500.00	37,500.00	2.283	2.326
313372014	FHLB 3Yr	04/29/2014	1.350	1.350	10,000,000.00	10,000,000.00	101.250000	10,125,000.00	125,000.00	2.842	2.915
313372012	FHLB 1YrNC3MoB	04/27/2012	.410	.410	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	.903	.910
313372012	FHLB 1YrNC3MoB	07/20/2012	.450	.450	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.130	1.140
313372016	FHLB 5YrNC3MoB	04/20/2016	2.000	2.000	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	4.623	4.893
313372012	FHLB 2.5Yr	05/15/2012	1.210	.422	5,000,000.00	5,044,075.00	100.906250	5,045,312.50	1,237.50	.951	.959
313372014	FHLB 3Yr	05/27/2014	1.500	1.500	5,000,000.00	5,000,000.00	101.656250	5,082,812.50	82,812.50	2.912	2.992
313372013	FHLB 2YrNC3MoB	04/29/2013	1.000	1.000	10,000,000.00	10,000,000.00	100.125000	10,012,500.00	12,500.00	1.887	1.915
313372013	FHLB 2YrNC3MoB	04/29/2013	1.070	1.070	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.885	1.915
313372016	FHLB 5YrNC1YrB	04/25/2016	1.250	1.250	15,000,000.00	15,000,000.00	100.906250	15,135,937.50	135,937.50	4.733	4.907
313372016	FHLB 5YrNC3MoB	04/27/2016	2.000	2.000	5,000,000.00	5,000,000.00	100.281250	5,014,062.50	14,062.50	4.642	4.912
313372014	FHLB 2.25Yr	08/15/2014	1.000	1.000	7,500,000.00	7,500,000.00	100.843750	7,563,281.25	63,281.25	2.170	2.211
313372014	FHLB 3Yr	05/28/2014	1.375	1.419	10,000,000.00	9,986,700.00	101.281250	10,128,125.00	141,425.00	2.920	2.995
313372014	FHLB 3YrNC3MoE	05/05/2014	1.600	1.600	9,400,000.00	9,400,000.00	100.218750	9,420,562.50	20,562.50	2.846	2.932
313372016	FHLB 5YrNC3MoB	04/27/2016	2.000	2.000	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	4.642	4.912
313372016	FHLB 1YrNC3MoB	05/11/2016	.340	.311	20,000,000.00	20,006,250.00	100.031250	20,006,250.00	250.00	.948	.948
313372016	FHLB 5YrNC3MoB	05/19/2016	2.000	2.000	5,000,000.00	5,000,000.00	100.250000	5,012,500.00	12,500.00	4.703	4.973
313372012	FHLB 2YrNC3MoB	12/03/2012	.625	.631	5,000,000.00	4,999,500.00	100.000000	5,000,000.00	500.00	1.492	1.512
313372013	FHLB 2YrNC3MoB	05/24/2013	.900	.900	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.958	1.984
313372013	FHLB 2YrNC1MoB	05/20/2013	.850	.850	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.949	1.973
313372012	FHLB 1Yr	04/26/2012	.850	.250	10,000,000.00	10,000,000.00	100.000000	10,000,000.00	0.00	.901	.907
313372014	FHLB 3.25Yr	07/30/2014	1.250	1.250	5,000,000.00	5,000,000.00	100.750000	5,037,500.00	37,500.00	3.080	3.167
313372013	FHLB 2.25YrNC1YrB	08/20/2013	1.050	1.050	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	2.182	2.225
313372013	FHLB 2YrNC3MoE	05/09/2013	.750	.750	10,000,000.00	10,000,000.00	100.093750	10,009,375.00	9,375.00	1.921	1.942
313372013	FHLB 2YrNC3MoE	05/17/2013	1.000	.862	5,000,000.00	5,013,700.00	100.312500	5,015,625.00	1,925.00	1.938	1.964
313372016	FHLB 5YrNC3MoB	05/26/2016	2.000	2.000	5,000,000.00	5,000,000.00	100.343750	5,017,187.50	17,187.50	4.722	4.992
313372013	FHLB 2.5YrNC3MoB	11/26/2013	1.000	1.000	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	2.449	2.493
313372012	FHLB 1.5YrNC1MoB	12/27/2012	.540	.540	10,000,000.00	10,000,000.00	100.031250	10,003,125.00	3,125.00	1.563	1.578
313372012	FHLB 1.5YrNC1MoB	12/27/2012	.540	.540	5,000,000.00	5,000,000.00	100.031250	5,001,562.50	1,562.50	1.563	1.578
313372015	FHLB 4YrNC3MoB	05/26/2015	1.250	1.250	3,900,000.00	3,900,000.00	100.125000	3,904,875.00	4,875.00	3.876	3.989
313372015	FHLB 4YrNC3MoB	05/26/2015	1.000	1.000	5,000,000.00	5,000,000.00	100.156250	5,007,812.50	7,812.50	3.898	3.989
313372016	FHLB 5YrNC3MoB	05/25/2016	1.000	1.000	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	4.849	4.989
313372016	FHLB 5YrNC3MoB	05/26/2016	2.000	2.000	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	4.992	4.992
313372012	FHLB 1Yr	05/23/2012	.250	.250	35,000,000.00	35,000,000.00	99.968750	34,989,062.50	-10,937.50	.976	.981
313372013	FHLB 2.5YrNC6MoB	11/25/2013	1.125	1.125	4,200,000.00	4,200,000.00	100.343750	4,214,437.50	14,437.50	2.442	2.490
313372012	FHLB 1Yr	05/23/2012	.250	.230	10,000,000.00	10,001,985.40	99.968750	9,996,875.00	-5,110.40	.976	.981
313372013	FHLB 2.25Yr	08/28/2013	.750	.671	5,008,850.00	5,008,850.00	100.250000	5,012,500.00	3,650.00	2.216	2.247
313372012	FHLB 1Yr	05/23/2012	.250	.234	5,000,000.00	5,000,800.00	99.968750	4,998,437.50	-2,362.50	.976	.981
			.972	.875	1,017,205,000.00	1,018,762,309.57	100.330507	1,020,566,935.94	1,804,626.37	1.717	1.765
FFCB DISC NOTES											
313312KH2	FFCB DISC NOTE	08/12/2011	.000	.263	25,000,000.00	24,960,937.50	100.000000	25,000,000.00	39,062.50	.199	.200
313312NE6	FFCB DISC NOTE	10/20/2011	.000	.264	25,000,000.00	24,948,180.56	99.968750	24,997,187.50	44,006.94	.388	.389

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
313312UR9	FFCB DISC NOTE	03/23/2012	.270	.271	25,000,000.00	24,934,000.00	99.875000	24,968,750.00	34,750.00	.811	.814
313312WG1	FFCB DISC NOTE	05/01/2012	.240	.241	7,000,000.00	6,983,013.33	99.812500	6,986,875.00	3,861.67	.918	.921
			.103	.264	82,000,000.00	81,826,131.39	99.936357	81,947,812.50	121,681.11	.504	.506
FFCB BONDS											
31331YY46	FFCB 3Yr	06/20/2011	3.900	2.028	4,950,000.00	5,166,117.00	100.187500	4,959,281.25	-206,835.75	.054	.055
31331GNQ8	FFCB	04/24/2012	2.250	1.762	5,000,000.00	5,066,900.00	101.750000	5,087,500.00	20,600.00	.884	.901
31331GKR5	FFCB 2Yr	06/08/2011	1.150	1.299	10,000,000.00	9,971,000.00	100.031250	10,003,125.00	32,125.00	.022	.022
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	5,000,000.00	4,988,000.00	101.906250	5,095,312.50	107,312.50	1.020	1.052
31331GYP8	FFCB 3Yr	06/18/2012	2.125	2.210	3,000,000.00	2,992,800.00	101.906250	3,057,187.50	64,387.50	1.020	1.052
313160AA1	FFCB	08/19/2011	3.875	1.525	8,000,000.00	8,364,880.00	100.781250	8,062,500.00	-302,380.00	.217	.219
31331GN96	FFCB 2Yr	09/01/2011	1.300	1.300	10,000,000.00	10,000,000.00	100.312500	10,031,250.00	31,250.00	.253	.255
31331GV22	FFCB 2Yr	10/03/2011	1.125	1.125	5,000,000.00	5,000,000.00	100.312500	5,015,625.00	15,625.00	.340	.342
31331G6F1	FFCB	06/09/2011	.570	.525	5,000,000.00	5,003,000.00	100.000000	5,000,000.00	-3,000.00	.025	.025
31331GYP8	FFCB 3Yr	06/18/2012	2.125	1.374	8,500,000.00	8,637,785.00	101.906250	8,662,031.25	24,246.25	1.052	1.052
31331JTX1	FFCB 3Yr	07/08/2013	1.440	1.440	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	2.107	2.107
31331JW74	FFCB 1.75YrNC3Mo	08/03/2012	.430	.480	15,000,000.00	14,986,950.00	100.000000	15,000,000.00	13,050.00	1.167	1.178
31331JW74	FFCB 1.75YrNC3Mo	08/03/2012	.430	.447	10,000,000.00	9,997,000.00	100.000000	10,000,000.00	3,000.00	1.167	1.178
31331J78	FFCB 2Yr	01/26/2012	.490	.515	15,000,000.00	14,992,500.00	100.000000	15,000,000.00	7,500.00	1.396	1.408
31331J587	FFCB 2.25YrNC3Mo	01/25/2013	.600	.600	5,000,000.00	5,000,000.00	100.000000	5,000,000.00	0.00	1.636	1.658
31331JQU0	FFCB 3Yr	02/15/2013	.530	.550	10,000,000.00	9,995,500.00	100.000000	10,000,000.00	4,500.00	1.693	1.715
31331J2B8	FFCB 3Yr	06/03/2013	1.600	.752	10,000,000.00	10,211,890.00	102.187500	10,218,750.00	6,860.00	1.959	2.011
31331JY56	FFCB 2Yr	11/02/2012	.400	.540	10,000,000.00	9,972,900.00	100.062500	10,006,250.00	33,350.00	1.413	1.427
31331J4C4	FFCB 3Yr	12/06/2013	1.125	1.125	5,000,000.00	5,000,000.00	100.156250	5,015,625.00	15,625.00	2.521	2.521
31331J4C4	FFCB 3Yr	12/06/2013	1.125	1.125	5,000,000.00	5,000,000.00	101.281250	5,007,812.50	7,812.50	2.458	2.521
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.300	5,000,000.00	5,000,000.00	101.281250	5,064,062.50	64,062.50	2.497	2.567
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.300	5,000,000.00	5,000,000.00	101.281250	5,064,062.50	64,062.50	2.497	2.567
31331J7A5	FFCB 1.5Yr	07/10/2012	.500	.500	10,000,000.00	10,000,000.00	100.218750	10,218,750.00	21,875.00	1.102	1.112
31331J7A5	FFCB 1.5Yr	07/10/2012	.500	.500	10,000,000.00	10,000,000.00	100.218750	10,218,750.00	21,875.00	1.102	1.112
31331J6A6	FFCB 3Yr	12/23/2013	1.300	1.184	5,000,000.00	5,015,550.00	101.281250	5,064,062.50	48,512.50	2.498	2.567
31331KET3	FFCB 2.5Yr	09/23/2013	.980	1.029	10,000,000.00	9,988,000.00	100.718750	10,071,875.00	83,875.00	2.275	2.318
31331KGN4	FFCB 3Yr	04/07/2014	1.400	.604	10,000,000.00	10,000,000.00	101.437500	10,143,750.00	143,750.00	2.779	2.855
31331KEW6	FFCB 1.5YrNC3MoA	09/24/2012	.440	.440	5,000,000.00	4,988,000.00	100.000000	5,000,000.00	12,000.00	1.307	1.321
31331KHV5	FFCB 5Yr	04/20/2016	.266	.276	10,000,000.00	9,995,675.00	99.968750	9,996,875.00	1,875.00	4.850	4.893
31331KKZ2	FFCB 1.5YrNC3MoA	11/16/2012	.420	.470	5,000,000.00	4,996,250.00	100.000000	5,000,000.00	3,750.00	1.452	1.466
31331KKT6	FFCB 1Yr	05/16/2012	.210	.224	25,000,000.00	24,996,600.00	99.937500	24,984,375.00	-12,225.00	.967	.962
31331KEV8	FFCB 1Yr	06/22/2012	.290	.244	5,000,000.00	5,002,450.00	100.000000	5,000,000.00	-2,450.00	1.056	1.063
			1.011	.864	263,655,000.00	264,534,072.00	100.458771	264,864,573.44	330,501.44	1.460	1.484
FMAC DISC NOTES											
31315KWW6	FMAC DISC NOTE	05/15/2012	.210	.210	25,000,000.00	24,946,770.83	99.812500	24,953,125.00	6,354.17	.956	.959
			.210	.210	25,000,000.00	24,946,770.83	99.812500	24,953,125.00	6,354.17	.956	.959
FARMER MAC											
30769PA0	FARMER MAC GTD	07/15/2011	5.500	2.134	4,602,000.00	4,967,444.82	100.625000	4,630,762.50	-336,682.32	.122	.123
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.923	1.945
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	5,000,000.00	5,000,000.00	100.125000	5,006,250.00	6,250.00	1.923	1.945
31315PVU0	FARMER MAC GTD	05/10/2013	.760	.760	12,500,000.00	12,502,375.00	100.125000	12,515,625.00	13,250.00	1.923	1.945
			1.565	.990	27,102,000.00	27,469,819.82	100.209901	27,158,887.50	-310,932.32	1.616	1.634
MUNI BONDS											
93974CBY5	WASHINGTON ST	07/01/2011	4.000	3.832	5,000,000.00	5,023,300.00	100.466000	5,023,300.00	0.00	.083	.085
93974CBY5	WASHINGTON ST	07/01/2011	4.000	3.832	3,645,000.00	3,661,985.70	100.466000	3,661,985.70	0.00	.083	.085
20775BND4	CT HFA	05/15/2012	2.180	2.180	850,000.00	850,000.00	100.000000	850,000.00	0.00	.940	.959
041042RKO	ARKANSAS ST	07/01/2012	1.250	1.240	1,440,000.00	1,440,273.60	100.019000	1,440,273.60	0.00	1.067	1.088
93974CWY4	WASHINGTON ST	02/01/2013	1.100	1.100	10,020,000.00	10,020,000.00	100.000000	10,020,000.00	0.00	1.641	1.677
93974CWY6	WASHINGTON ST	02/01/2012	.630	.630	9,960,000.00	9,960,000.00	100.000000	9,960,000.00	0.00	.674	.674
93974CWY2	WASHINGTON ST	02/01/2014	1.480	1.480	5,130,000.00	5,130,000.00	100.000000	5,130,000.00	0.00	2.593	2.677

Treasurer's Pooled Investment Fund
Month End Portfolio Holdings

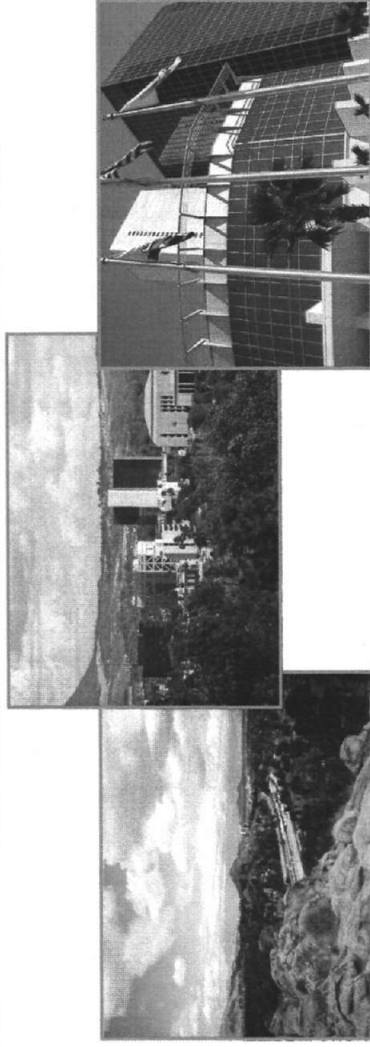
CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
649791EA4	STATE OF NEW YORK	09/01/2011	.300	.300	24,940,000.00	24,940,000.00	100.000000	24,940,000.00	0.00	.254	.255
649791EB2	STATE OF NEW YORK	09/01/2012	.650	.650	23,040,000.00	23,040,000.00	100.000000	23,040,000.00	0.00	1.241	1.258
68608KE38	OREGON ST TAN	06/30/2011	2.000	.206	20,069,600.00	20,069,600.00	100.348000	20,069,600.00	0.00	.082	.082
68608KE38	OREGON ST TAN	06/30/2011	2.000	.208	10,030,300.00	10,030,300.00	100.303000	10,030,300.00	0.00	.082	.082
			1.277	.793	114,025,000.00	114,165,459.30	100.123183	114,165,459.30	0.00	.673	.685
COMM PAPER											
36959JTW3	GENERAL ELECTRIC	06/30/2011	.250	.250	35,000,000.00	34,970,833.33	99.985500	34,994,925.00	24,091.67	.082	.082
36959JXU2	GENERAL ELECTRIC	10/28/2011	.340	.341	50,000,000.00	49,886,666.67	99.884111	49,942,055.56	55,388.89	.409	.411
36959JWS8	GENERAL ELECTRIC	09/26/2011	.270	.270	35,000,000.00	34,952,487.50	99.918750	34,971,562.50	19,075.00	.322	.323
36959JX32	GENERAL ELECTRIC	10/03/2011	.270	.270	30,000,000.00	29,957,700.00	99.903556	29,971,066.67	13,366.67	.341	.342
			.289	.289	150,000,000.00	149,767,667.50	99.919740	149,879,609.73	111,922.23	.299	.300
NCDS											
78009J3Z6	ROYAL BANK OF CANADA	09/28/2011	.250	.250	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.328	.329
78009J4A0	ROYAL BANK OF CANADA	10/19/2011	.260	.260	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.385	.386
78009J4Q5	ROYAL BANK OF CANADA	10/05/2011	.250	.250	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.347	.348
			.253	.253	150,000,000.00	150,000,000.00	100.000000	150,000,000.00	0.00	.353	.354
			.733	.636	5,595,268,000.00	5,599,489,279.54	100.204573	5,606,714,432.23	7,225,152.69	1.220	1.247
			.733	.636	5,595,268,000.00	5,599,489,279.54	100.204573	5,606,714,432.23	7,225,152.69	1.220	1.247
Grand Total											

1. The market value and yield of short-term money market securities are based on purchase price.
2. Average life is the number of years until principal is returned at maturity, weighted by market value.
3. Local Agency Obligations have variable rate coupons, spread to Pool.
4. Modified Duration. The percentage price change of a security for a given change in yield.

The higher the modified duration of a security, the higher the risk.



FULL Compliance: The Treasurer's Pooled Investment Fund was in FULL COMPLIANCE with the Treasurer's Statement of Investment Policy. The County's Investment Policy is more restrictive than the California Government Code. This policy is reviewed annually by the County's Investment Oversight Committee and approved by the County Board of Supervisors.



Investment Category	GOVERNMENT CODE		COUNTY INVESTMENT POLICY		Actual Riverside Portfolio %		
	Maximum Maturity	Authorized Limit	Quality S&P/ Moody's	Maximum Maturity		Authorized Limit	Quality S&P/ Moody's
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	3 YEARS	15%	AA-/Aa3/AA-	2.04%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	12.06%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.5%	INVESTMENT GRADE	0.01%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	74.38%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	2.68%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	2.68%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.00%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	0.00%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.0%	NA	0.97%
MONEY MARKET MUTUAL FUNDS (MMF)	90 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 of 3 RATINGS AGC.	4.83%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	0.36%

¹ Mutual Funds maturity may be interpreted as weighted average maturity not exceeding 90 days.

² Or must have an investment advisor with not less than 5 years experience and with assets under management of \$500,000,000.



County of Riverside

Treasurer-Tax Collector

Capital Markets

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THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646